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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/10/2016

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On 28/10/2016	Any day expiry		13.88600	13.88600		13.90810	13.90810		13.03	0.00	2,527,252.00	182	0.00
\$ / R	On 01/11/2016	Any day expiry		13.82960	13.82960		13.90280	13.90280		14.35	0.00	0.00	0	0.00
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	31.07520	0.03108	30.39520	0.03040	31.075	17.62	0.21	0.00	0	15,400.00
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	136.48030	0.13648	206.50740	0.20651	136.480	15.84	0.64	0.00	0	15,400.00
\$ / R	On 02/11/2016	Any day expiry		13.82960	13.82960		13.90560	13.90560		14.55	0.00	0.00	0	0.00
\$ / R	On 02/11/2016	Any day expiry	13.72	Call	167.27510	0.16728	239.13700	0.23914	167.275	16.07	0.67	0.00	0	10,000.00
\$ / R	On 02/11/2016	Any day expiry	13.72	Put	57.67510	0.05768	53.53700	0.05354	57.675	16.07	0.33	0.00	0	10,000.00
\$ / R	On 02/11/2016	Any day expiry	13.90	Put	137.56520	0.13757	114.32290	0.11432	137.565	15.20	0.61	0.00	0	700.00
\$ / R	On 07/11/2016	Any day expiry		13.84360	13.84360		13.91930	13.91930		20.16	0.00	0.00	0	288.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,114.34020	1.11434	1,042.82730	1.04283	1,114.340	25.35	0.97	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	0.46030	0.00046	0.57730	0.00058	0.460	34.73	0.00	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry		13.85190	13.85190		13.92770	13.92770		21.06	0.00	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	361.38670	0.36139	409.47460	0.40947	361.387	20.52	0.69	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	271.32440	0.27132	309.84370	0.30984	271.324	20.84	0.58	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	245.01330	0.24501	280.32640	0.28033	245.013	20.95	0.55	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	160.35760	0.16036	182.49080	0.18249	160.358	21.63	0.41	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	128.34690	0.12835	146.40830	0.14641	128.347	22.01	0.34	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	114.51120	0.11451	130.78220	0.13078	114.511	22.20	0.31	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	90.71250	0.09071	103.85940	0.10386	90.713	22.58	0.26	0.00	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	63.29260	0.06329	72.77820	0.07278	63.293	23.15	0.19	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	23.81360	0.02381	26.48330	0.02648	23.814	24.81	0.08	0.00	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry			13.86570	13.86570	13.94150	13.94150		20.27	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			13.86850	13.86850	13.94430	13.94430		20.25	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			13.87120	13.87120	13.94700	13.94700		20.21	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	51.81150	0.05181	39.88130	0.03988	51.811	19.37	0.15	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,737.49120	1.73749	1,663.84430	1.66384	1,737.491	25.78	0.97	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	1.91070	0.00191	1.19800	0.00120	1.911	34.49	0.01	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.90160	13.90160	13.97750	13.97750		19.47	0.00	44,649,021.60	3,204	6,970.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	2.13160	0.00213	1.69170	0.00169	2.132	23.13	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	141.29570	0.14130	125.09810	0.12510	141.296	18.86	0.29	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.21200	0.00021	0.08470	0.00008	0.212	34.67	0.00	0.00	0	400.00
\$ / R	On 06/12/2016	Any day expiry			13.92440	13.92440	13.99980	13.99980		20.04	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	13.60	Put	212.92870	0.21293	191.15190	0.19115	212.929	19.59	0.34	0.00	0	7,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	217.03510	0.21704	245.42330	0.24542	217.035	21.37	0.35	0.00	0	7,000.00
\$ / R	On 12/12/2016	Any day expiry			13.94180	13.94180	14.01660	14.01660		19.88	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	961.02570	0.96103	905.60450	0.90560	961.026	22.15	0.75	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			13.94470	13.94470	14.01940	14.01940		19.88	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.94760	13.94760	14.02220	14.02220		19.86	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			13.95050	13.95050	14.02500	14.02500		20.48	0.00	0.00	0	82.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.96200	13.96200	14.03610	14.03610		20.21	0.00	727,978,680.00	52,140	416,646.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	8.61580	0.00862	7.50960	0.00751	8.616	22.07	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	30.09620	0.03010	29.04350	0.02904	30.096	18.77	0.07	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	45.43320	0.04543	41.21500	0.04122	45.433	18.85	0.09	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	80.97140	0.08097	73.00250	0.07300	80.971	18.98	0.15	0.00	0	169,885.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	126.80230	0.12680	114.21480	0.11421	126.802	19.10	0.21	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	782.06350	0.78206	838.99160	0.83899	782.064	19.26	0.75	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	160.06350	0.16006	142.89160	0.14289	160.064	19.26	0.25	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	163.11990	0.16312	145.49520	0.14550	163.120	19.27	0.26	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	178.97590	0.17898	160.13230	0.16013	178.976	19.35	0.27	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	213.61810	0.21362	192.26810	0.19227	213.618	19.51	0.31	0.00	0	26,886.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	556.81900	0.55682	604.33690	0.60434	556.819	19.82	0.61	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	294.81900	0.29482	268.23690	0.26824	294.819	19.82	0.39	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	317.61170	0.31761	289.69610	0.28970	317.612	19.90	0.40	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	327.00590	0.32701	298.55480	0.29855	327.006	19.93	0.41	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	409.36760	0.40937	447.74030	0.44774	409.368	20.34	0.50	2,978,753.14	425	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	447.36760	0.44737	411.64030	0.41164	447.368	20.34	0.50	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	389.06460	0.38906	424.99480	0.42499	389.065	20.47	0.48	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	377.31910	0.37732	412.44270	0.41244	377.319	20.55	0.47	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	373.47380	0.37347	408.33250	0.40833	373.474	20.58	0.47	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	507.66580	0.50767	468.15870	0.46816	507.666	20.60	0.53	0.00	0	2,800.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Future	14.12	Put	520.15250	0.52015	480.11910	0.48012	520.153	20.66	0.54	0.00	0	800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.18	Call	340.43650	0.34044	372.94700	0.37295	340.437	20.81	0.44	0.00	0	4,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Call	333.46660	0.33347	365.46920	0.36547	333.467	20.87	0.43	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Put	571.46660	0.57147	529.36920	0.52937	571.467	20.87	0.57	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Call	316.61210	0.31661	347.36520	0.34737	316.612	21.00	0.41	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Put	604.61210	0.60461	561.26520	0.56127	604.612	21.00	0.59	0.00	0	7,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.30	Put	638.55340	0.63855	593.98660	0.59399	638.553	21.13	0.60	0.00	0	4,135.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.33	Put	659.28800	0.65929	614.00350	0.61400	659.286	21.21	0.61	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.34	Call	288.25840	0.28826	316.83940	0.31684	288.258	21.24	0.38	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.39	Put	701.55590	0.70156	654.87810	0.65488	701.556	21.37	0.63	0.00	0	8,756.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.40	Call	270.70340	0.27070	297.89710	0.29790	270.703	21.39	0.37	0.00	0	26,120.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	744.85600	0.74486	696.83160	0.69683	744.856	21.53	0.65	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Call	243.69250	0.24369	268.68240	0.26868	243.693	21.66	0.34	470,741.83	100	1,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	781.69250	0.78169	732.58240	0.73258	781.693	21.66	0.66	0.00	0	42,649.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.51	Put	789.13800	0.78914	739.81650	0.73982	789.138	21.68	0.67	0.00	0	1,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.60	Call	219.29950	0.21930	242.22400	0.24222	219.300	21.92	0.31	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	880.45890	0.88046	828.69100	0.82869	880.459	22.00	0.70	0.00	0	5,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.66	Put	903.82140	0.90382	851.48280	0.85148	903.821	22.08	0.71	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.69	Call	199.36760	0.19937	220.59000	0.22059	199.368	22.16	0.29	0.00	0	7,150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	935.26110	0.93526	882.20700	0.88221	935.261	22.18	0.72	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	1,015.37500	1.01537	960.52750	0.96053	1,015.375	22.44	0.74	0.00	0	56,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	173.64480	0.17364	192.53680	0.19254	173.645	22.49	0.25	0.00	0	8,756.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	166.41930	0.16642	184.60540	0.18461	166.419	22.59	0.25	0.00	0	800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	143.44450	0.14344	159.32950	0.15933	143.445	22.96	0.22	0.00	0	88,249.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	1,181.44450	1.18144	1,123.22950	1.12323	1,181.444	22.96	0.78	0.00	0	29,368.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.10	Call	129.04120	0.12904	143.44320	0.14344	129.041	23.21	0.20	0.00	0	1,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Call	116.12890	0.11613	129.17220	0.12917	116.129	23.47	0.18	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	1,354.12890	1.35413	1,293.07220	1.29307	1,354.129	23.47	0.82	0.00	0	6,985.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	1,362.91520	1.36292	1,301.72740	1.30173	1,362.915	23.50	0.82	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.28	Call	106.77410	0.10677	118.81340	0.11881	106.774	23.68	0.17	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	93.91360	0.09391	104.86760	0.10487	93.914	23.96	0.15	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,531.91360	1.53191	1,468.76760	1.46877	1,531.914	23.96	0.85	0.00	0	31,590.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.48	Call	85.98520	0.08599	96.42010	0.09642	85.985	24.13	0.14	0.00	0	3,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,622.11190	1.62211	1,558.27670	1.55828	1,622.112	24.18	0.86	0.00	0	69,895.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	1,685.87560	1.68588	1,621.46710	1.62147	1,685.876	24.32	0.87	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	1,787.01640	1.78702	1,721.77440	1.72177	1,787.016	24.55	0.89	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	1,898.52890	1.89853	1,832.46270	1.83246	1,898.529	24.81	0.90	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.85	Call	57.31980	0.05732	65.03340	0.06503	57.320	24.91	0.10	0.00	0	2,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Call	48.71480	0.04871	55.54890	0.05555	48.715	25.23	0.08	0.00	0	52,443.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	2,086.71480	2.08671	2,019.44890	2.01945	2,086.715	25.23	0.92	0.00	0	32,950.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.11	Call	43.27330	0.04327	49.53210	0.04953	43.273	25.46	0.07	0.00	0	7,150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.31	Call	34.96380	0.03496	40.30650	0.04031	34.964	25.88	0.06	0.00	0	11,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	2,537.54630	2.53755	2,468.16170	2.46816	2,537.546	26.22	0.95	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	2,595.75380	2.59575	2,526.15540	2.52616	2,595.754	26.35	0.95	0.00	0	725.00	

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\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	27.18290	0.02718	31.61570	0.03162	27.183	26.39	0.05	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,751.52510	2.75153	2,681.40760	2.68141	2,751.525	26.68	0.96	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	21.60200	0.02160	25.42670	0.02543	21.602	26.84	0.04	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	18.28120	0.01828	21.55510	0.02156	18.281	27.01	0.03	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	17.22370	0.01722	20.03180	0.02003	17.224	27.08	0.03	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	16.42240	0.01642	18.88410	0.01888	16.422	27.13	0.03	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	10.33530	0.01034	10.44090	0.01044	10.335	27.63	0.02	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	9.07580	0.00908	8.78460	0.00878	9.076	27.77	0.02	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	7.51820	0.00752	6.80340	0.00680	7.518	27.97	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	7.25820	0.00726	6.48150	0.00648	7.258	28.01	0.01	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	5.05630	0.00506	3.88670	0.00389	5.056	28.40	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	4.71720	0.00472	3.51290	0.00351	4.717	28.48	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	4.50420	0.00450	3.28270	0.00328	4.504	28.53	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	4.40140	0.00440	3.17280	0.00317	4.401	28.55	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	1.32700	0.00133	0.84060	0.00084	1.327	28.59	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	1.14630	0.00115	0.71610	0.00072	1.146	28.59	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	1.10940	0.00111	0.69100	0.00069	1.109	28.59	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.86700	0.00087	0.52740	0.00053	0.867	28.59	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.73450	0.00073	0.43970	0.00044	0.735	28.59	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.34320	0.00034	0.19090	0.00019	0.343	28.59	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.31490	0.00031	0.17370	0.00017	0.315	28.59	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.28400	0.00028	0.15500	0.00016	0.284	28.59	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.22270	0.00022	0.11870	0.00012	0.223	28.59	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.17740	0.00018	0.09240	0.00009	0.177	28.59	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.15410	0.00015	0.07920	0.00008	0.154	28.59	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.12020	0.00012	0.06030	0.00006	0.120	28.59	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.10810	0.00011	0.05360	0.00005	0.108	28.59	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.04060	0.00004	0.01820	0.00002	0.041	28.59	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.02170	0.00002	0.00910	0.00001	0.022	28.59	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.01940	0.00002	0.00810	0.00001	0.019	28.59	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.96780	13.96780	14.04170	14.04170		20.19	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			13.99100	13.99100	14.06400	14.06400		19.96	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.00820	14.00820	14.08060	14.08060		19.76	0.00	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry			14.03250	14.03250	14.10540	14.10540		19.72	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	461.11540	0.46112	428.81020	0.42881	461.115	19.56	0.46	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	83.05050	0.08305	91.66100	0.09166	83.050	24.43	0.11	0.00	0	2,000.00
\$ / R	On 18/01/2017	Any day expiry			14.04600	14.04600	14.11920	14.11920		19.59	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	429.28690	0.42929	462.34700	0.46235	429.287	20.10	0.45	0.00	0	5,000.00
\$ / R	On 23/01/2017	Any day expiry			14.05950	14.05950	14.13300	14.13300		19.48	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.06490	14.06490	14.13850	14.13850		19.48	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	561.06490	0.56106	525.61610	0.52562	561.065	19.59	0.49	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	129.82210	0.12982	142.78270	0.14278	129.822	23.44	0.16	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.07030	14.07030	14.08160	14.08160		19.48	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	405.66220	0.40566	0.00000	0.00000	405.662	19.10	0.40	5,645,233.26	1,000	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	420.23240	0.42023	0.00000	0.00000	420.232	20.25	0.43	6,005,802.40	1,000	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.08110	14.08110	14.15510	14.15510		19.50	0.00	0.00	0	17.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.19350	14.19350	14.26820	14.26820		19.56	0.00	21,744,442.00	1,532	105,485.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	57.28670	0.05729	49.65470	0.04965	57.287	18.13	0.08	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	182.26430	0.18226	169.64870	0.16965	182.264	18.12	0.20	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	335.18550	0.33519	314.52910	0.31453	335.186	18.44	0.31	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	622.31950	0.62232	589.08630	0.58909	622.319	19.40	0.45	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	739.26520	0.73927	702.04360	0.70204	739.265	19.75	0.50	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	801.64230	0.80164	762.69890	0.76270	801.642	19.93	0.52	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	966.99830	0.96700	923.96700	0.92397	966.998	20.39	0.58	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,396.69120	1.39669	1,345.13680	1.34514	1,396.691	21.52	0.68	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,500.34700	1.50035	1,447.18310	1.44718	1,500.347	21.78	0.70	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	311.45050	0.31145	331.59310	0.33159	311.450	22.02	0.28	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,780.12150	1.78012	1,724.32400	1.72432	1,780.121	22.42	0.75	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,813.57150	1.81357	1,757.38770	1.75739	1,813.571	22.48	0.75	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	257.56220	0.25756	275.50470	0.27550	257.562	22.58	0.24	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	200.52320	0.20052	214.88610	0.21489	200.523	23.26	0.19	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,704.22810	2.70423	2,640.38470	2.64038	2,704.228	24.11	0.85	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	113.02940	0.11303	120.66640	0.12067	113.029	25.27	0.11	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	78.60660	0.07861	84.45630	0.08446	78.607	28.23	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	78.38970	0.07839	84.22900	0.08423	78.390	28.26	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	53.08370	0.05308	60.04240	0.06004	53.084	28.29	0.05	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	40.36480	0.04036	45.97280	0.04597	40.365	28.29	0.04	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	8.57770	0.00858	10.15590	0.01016	8.578	28.29	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.27580	14.27580	14.35090	14.35090		19.65	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	572.76850	0.57277	542.66610	0.54267	572.768	19.08	0.40	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	181.11100	0.18111	191.17590	0.19118	181.111	24.16	0.16	0.00	0	1,000.00
\$ / R	On 21/04/2017	Any day expiry			14.30050	14.30050	14.37580	14.37580		19.62	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.31140	14.31140	14.38680	14.38680		19.59	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	509.39690	0.50940	0.00000	0.00000	509.397	18.78	0.37	5,241,083.40	1,000	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	663.00460	0.66300	629.94260	0.62994	663.005	19.27	0.43	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	532.65940	0.53266	0.00000	0.00000	532.659	20.87	0.39	5,604,065.20	1,000	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	242.22030	0.24222	254.38220	0.25438	242.220	23.49	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.46270		14.46270	14.46270	14.53870	14.53870		19.73	0.00	22,229,169.90	1,537	150,275.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	567.62680	0.56763	539.90880	0.53991	567.627	18.76	0.35	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	586.97640	0.58698	558.58310	0.55858	586.976	18.82	0.36	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	710.05180	0.71005	677.63630	0.67764	710.052	19.20	0.41	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	748.13540	0.74814	714.55820	0.71456	748.135	19.31	0.42	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	775.92920	0.77593	741.52590	0.74153	775.929	19.39	0.43	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,183.57660	1.18358	1,139.93560	1.13994	1,183.577	20.39	0.54	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,621.10370	1.62110	1,569.72420	1.56972	1,621.104	21.34	0.63	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	520.62340	0.52062	542.40670	0.54241	520.623	21.79	0.34	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,837.92340	1.83792	1,783.70670	1.78371	1,837.923	21.79	0.66	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	504.10040	0.50410	525.12830	0.52513	504.100	21.92	0.33	0.00	0	30,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	456.32890	0.45633	476.14470	0.47614	456.329	22.26	0.30	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	427.17360	0.42717	445.58540	0.44559	427.174	22.48	0.29	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	353.41250	0.35341	368.18240	0.36818	353.413	23.12	0.24	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	224.73570	0.22474	230.15160	0.23015	224.736	25.64	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	200.22970	0.20023	204.16350	0.20416	200.230	26.69	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	124.21590	0.12422	130.21370	0.13021	124.216	27.00	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.52600	14.52600	14.60220	14.60220		19.76	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	637.84070	0.63784	605.74440	0.60574	637.841	18.83	0.37	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	270.12760	0.27013	276.92570	0.27693	270.128	24.92	0.18	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.55080	14.55080	14.62710	14.62710		19.67	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.59530	14.59530	14.66980	14.66980		19.68	0.00	14,595,300.00	1,000	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	251.93000	0.25193	237.81110	0.23781	251.930	17.24	0.18	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	332.96080	0.33296	314.97560	0.31498	332.961	17.72	0.22	7,543,387.20	2,348	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	618.53990	0.61854	592.76480	0.59276	618.540	18.47	0.33	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	622.92240	0.62292	597.01000	0.59701	622.922	18.48	0.34	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	857.84740	0.85785	823.72780	0.82373	857.847	19.10	0.41	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	914.56260	0.91456	879.10480	0.87910	914.563	19.25	0.42	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	579.08930	0.57909	597.72050	0.59772	579.089	22.09	0.32	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	509.48310	0.50948	525.38390	0.52538	509.483	22.61	0.29	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	474.32490	0.47432	488.82690	0.48883	474.325	22.91	0.27	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	368.26320	0.36826	375.89450	0.37589	368.263	24.46	0.21	7,364,274.81	2,348	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.60560	14.60560	14.68050	14.68050		19.65	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.81360	14.81360	14.89240	14.89240		20.06	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.21100	15.21100	15.28940	15.28940		20.69	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.60840	15.60840	15.68650	15.68650		21.18	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	626.22890	0.62623	613.72870	0.61373	626.229	18.75	0.25	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.96200	13.96200	14.03610	14.03610		20.21	0.00	376,974.00	27	361.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.19350	14.19350	14.26820	14.26820		19.56	0.00	141,935.00	10	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.46270	14.46270	14.53870	14.53870		19.73	0.00	72,313.50	5	56.00
£ / R	On 02/12/2016	Any day expiry			16.91360	16.91360	17.04660	17.04660		19.72	0.00	0.00	0	35.00
£ / R	On 19/12/2016	Foreign Exchange Future			16.98240	16.98240	17.10970	17.10970		19.95	0.00	7,896,816.00	465	52,005.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	395.24270	0.39524	352.11010	0.35211	395.243	19.63	0.41	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	595.64730	0.59565	537.06900	0.53707	595.647	20.19	0.53	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	703.30560	0.70331	638.29040	0.63829	703.306	20.52	0.58	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.40	Call	352.75740	0.35276	411.38400	0.41138	352.757	20.71	0.39	0.00	0	500.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	1,062.81730	1.06282	980.75110	0.98075	1,062.817	21.47	0.71	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	1,221.02880	1.22103	1,133.41530	1.13342	1,221.029	21.82	0.75	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	50.50750	0.05051	63.39030	0.06339	50.508	23.81	0.08	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,443.18640	4.44319	4,318.37850	4.31838	4,443.186	29.83	0.98	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1.31830	0.00132	2.01040	0.00201	1.318	33.18	0.00	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.29600	17.29600	17.42710	17.42710		19.47	0.00	4,324,000.00	250	8,024.00
£ / R	On 25/04/2017	Any day expiry			17.45510	17.45510	17.58860	17.58860		19.41	0.00	0.00	0	73.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/06/2017	Foreign Exchange Future			17.65880		17.65880		17.79240	17.79240			0.00	0.00	0	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.15650		18.15650		18.29670	18.29670		18.12	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13277		0.13277		0.13392	0.13392		23.56	0.00	136,881.75	1,031	12,549.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13546		0.13546		0.13666	0.13666		22.04	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13867		0.13867		0.13989	0.13989		21.54	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14055		0.14055		0.14177	0.14177		22.75	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.17750		15.17750		15.20010	15.20010		12.66	0.00	516,035.00	34	0.00
€ / R	On 28/11/2016	Any day expiry			15.21070		15.21070		15.28670	15.28670		18.04	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.29800		15.29800		15.36930	15.36930		18.49	0.00	10,402,640.00	680	53,299.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	118.19170		0.11819		134.47940	0.13448	118.192	21.25	0.18	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,678.16940		1.67817		1,618.92810	1.61893	1,678.169	22.10	0.88	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.44170		0.00044		0.52330	0.00052	0.442	30.06	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.61240		15.61240		15.68650	15.68650		18.52	0.00	3,903,100.00	250	8,537.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.98140		15.98140		16.05660	16.05660		18.86	0.00	0.00	0	77,407.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.19790		16.19790		16.27230	16.27230		19.00	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.49410		16.49410		16.57590	16.57590		19.40	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.64899		98.64899		98.88643	98.88643			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.76248		95.76248		96.00354	96.00354			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.56455		94.56455		94.80557	94.80557			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.67152		96.67152		96.90779	96.90779			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.33572		100.33572		100.56543	100.56543			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06866		100.06866		100.06866	100.06866			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01543		100.01543		100.01687	100.01687			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.64977		99.64977		99.65271	99.65271			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.70437		99.70437		99.71122	99.71122			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.00538		100.00538		100.01629	100.01629			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.03180		100.03180		100.04293	100.04293			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.33800		99.33800		99.35333	99.35333			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.02813		99.02813		99.04702	99.04702			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.10642		99.10642		99.14511	99.14511			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.62000		99.62000		99.69000	99.69000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.24785		98.24785		98.38566	98.38566			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.62115		97.62115		97.76530	97.76530			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.96256		96.96256		97.11190	97.11190			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.27103		97.27103		97.42497	97.42497			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.53719		99.53719		99.69296	99.69296			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			503.10300		503.10300		502.12200	502.12200			0.00	0.00	0	9.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 02/02/2017	Index Future	512.67000		512.67000		511.67600	511.67600			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	522.76100		522.76100		521.75100	521.75100			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	533.46900		533.46900		532.44800	532.44800			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	580.98500		580.98500		578.98800	578.98800			0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future	592.03300		592.03300		590.00500	590.00500			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	603.68700		603.68700		601.62100	601.62100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	616.05300		616.05300		613.95600	613.95600			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	529.11100		529.11100		527.03600	527.03600			0.00	0.00	0	250.00
ALBI	On 02/02/2017	Index Future	539.17300		539.17300		537.06500	537.06500			0.00	145,576,710.00	27	500.00
ALBI	On 04/05/2017	Index Future	549.78600		549.78600		547.63900	547.63900			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	561.04800		561.04800		558.86700	558.86700			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.57240		10.57240		10.65290	10.65290		14.21	0.00	11,005,868.40	1,041	12,994.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.72730		10.72730		10.80850	10.80850		14.19	0.00	321,819.00	30	3,439.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.90750		10.90750		10.98910	10.98910		14.65	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.98610		10.98610		11.06640	11.06640		15.14	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.12860		11.12860		11.21100	11.21100		15.67	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.44530		10.44530		10.48870	10.48870		15.82	0.00	0.00	0	5,806.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.62710		10.62710		10.67020	10.67020		15.86	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.83790		10.83790		10.88120	10.88120		16.05	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	525.01410		525.01410		475.91760	475.91760			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.09200		14.09200		14.17120	14.17120		18.41	0.00	0.00	0	2,011.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.39860		14.39860		14.48090	14.48090		18.65	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.76040		14.76040		14.84420	14.84420		19.22	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.04820		2.04820		2.05680	2.05680		17.50	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.06960		2.06960		2.07840	2.07840		16.97	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.09590		2.09590		2.10560	2.10560		17.76	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.04290		2.04290		2.05180	2.05180		17.76	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.05990		2.05990		2.06980	2.06980		16.22	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.10250		2.10250		2.11240	2.11240		16.22	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.37556	78.42442		10.43162	78.06081				0.00	0.00	0	2,000.00
ES33	On 02/02/2017	Bond Future	10.45747	79.91575		10.51527	79.54612				0.00	0.00	0	8,789.00
ES33	On 04/05/2017	Bond Future	10.53085	77.69459		10.59049	77.31807				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.59519	79.28706		10.65654	78.90428				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/11/2016	Bond Future	10.50522	82.63937		10.56122	82.22258				0.00	0.00	0	4,277.00
ES42	On 02/02/2017	Bond Future	10.58216	84.21082		10.63984	83.78709				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.65525	81.60574		10.71478	81.17401				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.71885	83.27882		10.78005	82.83974				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/11/2016	GOVI	527.23000	527.23000		525.31900	525.31900				0.00	15,816,900.00	3	220.00
GOVI	On 02/02/2017	GOVI	537.25600	537.25600		535.31400	535.31400				0.00	1,472,081,440.00	274	514.00
GOVI	On 04/05/2017	GOVI	547.83100	547.83100		545.85400	545.85400				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	559.05300	559.05300		557.04600	557.04600				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.80100	1.80100		1.81060	1.81060			19.20	0.00	4,592,550.00	2,550	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.83200	1.83200		1.84160	1.84160			19.41	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.86740	1.86740		1.87740	1.87740			19.08	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	129.22628	129.22628		129.24952	129.24952				0.00	0.00	0	2,542.00
I2025	On 02/02/2017	Bond Future	130.41225	130.41225		130.43738	130.43738				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	132.98734	132.98734		133.01362	133.01362				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	134.38707	134.38707		134.41636	134.41636				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future	107.30801	107.30801		107.47651	107.47651				0.00	0.00	0	4,578.00
I2033	On 02/02/2017	Bond Future	109.35513	109.35513		109.52817	109.52817				0.00	3,280,653.90	30	5,008.00
I2033	On 04/05/2017	Bond Future	110.47528	110.47528		110.65233	110.65233				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	112.74493	112.74493		112.92755	112.92755				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 03/11/2016	Bond Future	135.34956		135.34956		135.83187	135.83187			0.00	0.00	0	13,411.00
I2038	On 02/02/2017	Bond Future	136.49231		136.49231		136.98554	136.98554			0.00	252,920,250.43	1,853	22,037.00
I2038	On 04/05/2017	Bond Future	139.18755		139.18755		139.69109	139.69109			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	140.54814		140.54814		141.06468	141.06468			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future	134.41540		134.41540		134.58211	134.58211			0.00	0.00	0	6,418.00
I2046	On 02/02/2017	Bond Future	136.97974		136.97974		137.15118	137.15118			0.00	10,958,379.20	80	17,567.00
I2046	On 04/05/2017	Bond Future	138.15652		138.15652		138.33217	138.33217			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	140.99482		140.99482		141.17659	141.17659			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future	142.62349		142.62349		143.99161	143.99161			0.00	0.00	0	19,763.00
I2050	On 02/02/2017	Bond Future	143.74271		143.74271		145.13882	145.13882			0.00	236,887,986.08	1,648	23,475.00
I2050	On 04/05/2017	Bond Future	146.58126		146.58126		148.00512	148.00512			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	147.93077		147.93077		149.38706	149.38706			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future	249.52600		249.52600		250.09100	250.09100			0.00	124,763,000.00	50	85.00
IGOV	On 02/02/2017	Index Future	254.28700		254.28700		254.86500	254.86500			0.00	127,143,500.00	50	1,023.00
IGOV	On 04/05/2017	Index Future	259.30700		259.30700		259.89800	259.89800			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	264.63400		264.63400		265.24200	265.24200			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	676.37700		676.37700		677.83900	677.83900			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	689.45700		689.45700		690.94800	690.94800			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	703.03200		703.03200		704.55200	704.55200			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	716.84900		716.84900		718.39800	718.39800			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.44000		92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.54000		92.46000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.60000		92.40000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13640		0.13640		0.13720	0.13720			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13700		0.13700		0.13720	0.13720			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13660		0.13660		0.13740	0.13740			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			9.95670		9.95670		9.98190	9.98190		15.46	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.09430		10.09430		10.11920	10.11920		15.45	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.25420		10.25420		10.27890	10.27890		16.03	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.31110		1.31110		1.31870	1.31870			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.32320		1.32320		1.33080	1.33080			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.33900		1.33900		1.34660	1.34660			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.21630		1.21630		1.21900	1.21900			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.21860		1.21860		1.22140	1.22140			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22100		1.22100		1.22380	1.22380			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.09570		1.09570		1.09500	1.09500			0.00	0.00	0	42.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.10000		1.10000		1.09940	1.09940			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.10500		1.10500		1.10440	1.10440			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.86837		114.74705		8.92410	114.35438		8.97	0.00	8,835,522.85	77	38,922.00
R186	On 03/11/2016	Bond Future	8.30	Call	0.34000		0.00034		0.30000	0.00030	0.340	8.83	0.00	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,512.99000		2.51299		2,901.86000	2.90186	2,512.990	8.90	0.97	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	718.23000		0.71823		1,012.19000	1.01219	718.230	9.01	0.60	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	426.78000		0.42678		661.22000	0.66122	426.780	9.05	0.43	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	73.74000		0.07374		158.96000	0.15896	73.740	9.17	0.11	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,332.70000		2.33270		1,979.43000	1.97943	2,332.700	9.23	0.96	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,671.68000		3.67168		3,283.86000	3.28386	3,671.680	9.34	1.00	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.91455		111.62646		8.97235	111.22762		9.14	0.00	1,532,519,669.34	13,729	86,886.00
R186	On 02/02/2017	Bond Future	8.00	Call	267.70000		0.26770		231.05000	0.23105	267.700	8.90	0.11	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	716.08000		0.71608		632.95000	0.63295	716.080	9.02	0.24	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	823.02000		0.82302		730.15000	0.73015	823.020	9.04	0.27	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,186.07000		1.18607		1,062.88000	1.06288	1,186.070	9.09	0.35	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	1,234.85000		1.23485		1,107.86000	1.10786	1,234.850	9.10	0.36	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,275.48000		2.27548		2,497.12000	2.49712	2,275.480	9.21	0.51	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,170.43000		2.17043		2,385.88000	2.38588	2,170.430	9.23	0.50	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,784.68000		1.78468		1,975.52000	1.97552	1,784.680	9.30	0.44	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,556.86000		1.55686		1,731.58000	1.73158	1,556.860	9.35	0.40	225,212,525.92	5,092	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	896.04000		0.89604		1,015.32000	1.01532	896.040	9.52	0.26	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	735.24000		0.73524		838.45000	0.83845	735.240	9.58	0.23	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.95329		113.82421		9.01339	113.41805		8.92	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.97970		110.85054		9.04196	110.43823		9.08	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 03/11/2016	Bond Future	303.39662		303.39662		303.45131	303.45131			0.00	0.00	0	861.00
R197	On 02/02/2017	Bond Future	302.50946		302.50946		302.56846	302.56846			0.00	0.00	0	296.00
R197	On 04/05/2017	Bond Future	308.48261		308.48261		308.54433	308.54433			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future	307.92117		307.92117		307.98986	307.98986			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future	248.92473		248.92473		249.62713	249.62713			0.00	0.00	0	22,587.00
R202	On 02/02/2017	Bond Future	250.12803		250.12803		250.84663	250.84663			0.00	31,015,875.72	124	35,485.00
R202	On 04/05/2017	Bond Future	255.06692		255.06692		255.80093	255.80093			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	256.64235		256.64235		257.39637	257.39637			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future	8.53856	97.67213		8.58934	97.43435			6.73	0.00	0.00	0	8,050.00
R2023	On 02/02/2017	Bond Future	8.58640	99.52949		8.63966	99.28827			6.51	0.00	490,680,385.70	4,930	16,416.00
R2023	On 04/05/2017	Bond Future	8.61724	97.55545		8.67325	97.30998			6.51	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.63077	99.55467		8.68947	99.30601			6.18	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future	7.68432	101.67188		7.73617	101.62970			0.85	0.00	1,949,049,939.60	19,170	3,090.00
R203	On 02/02/2017	Bond Future	7.70538	103.60528		7.77774	103.56345			0.61	0.00	1,986,113,217.60	19,170	24,353.00
R203	On 04/05/2017	Bond Future	7.40047	101.47102		7.52116	101.42885			0.40	0.00	0.00	0	0.00
R203	On 03/08/2017	Bond Future	5.32794	103.55062		5.71145	103.50952			0.12	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future	9.26344	92.62922		9.31414	92.27369				0.00	0.00	0	17,472.00
R2030	On 02/02/2017	Bond Future	9.31203	90.38480		9.36429	90.02357				0.00	0.00	0	20,204.00
R2030	On 04/05/2017	Bond Future	9.35757	92.16456		9.41153	91.79668				0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.39468	90.04607		9.45024	89.67242				0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future	9.36358	91.88302		9.41429	91.50192			12.75	0.00	0.00	0	7,060.00
R2032	On 02/02/2017	Bond Future	9.41435	93.63028		9.46655	93.24295			12.53	0.00	0.00	0	11,894.00
R2032	On 04/05/2017	Bond Future	9.45829	91.31385		9.51210	90.91938			12.85	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.49270	93.18549		9.54798	92.78467			12.55	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future	9.44366	96.75760		9.49940	96.29606				0.00	0.00	0	1,031.00
R2035	On 02/02/2017	Bond Future	9.49593	98.59753		9.55329	98.12831				0.00	3,549,511.08	36	5,762.00
R2035	On 04/05/2017	Bond Future	9.53811	96.03425		9.59715	95.55629				0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.57161	98.00243		9.63222	97.51648				0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future	9.50336	93.34146		9.55905	92.88179			14.20	0.00	0.00	0	23,975.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 02/02/2017	Bond Future		9.55128	90.86020		9.60851	90.39288		14.65	0.00	4,997,311.00	55	40,252.00
R2037	On 04/05/2017	Bond Future		9.59635	92.64939		9.65523	92.17333		14.41	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.63431	90.29038		9.69474	89.80638		14.76	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		7.88282	103.27065		7.93378	103.17285		2.07	0.00	0.00	0	14,687.00
R204	On 02/02/2017	Bond Future		7.90946	101.19435		7.96712	101.09586		1.91	0.00	0.00	0	23,363.00
R204	On 04/05/2017	Bond Future		7.90230	103.18664		7.96920	103.08671		1.74	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.82437	101.25823		7.90268	101.15819		1.57	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future		9.55336	97.29014		9.60904	96.79768		14.87	0.00	0.00	0	257.00
R2040	On 02/02/2017	Bond Future		9.60125	94.63366		9.65845	94.13299		15.36	0.00	11,639,940.18	123	5,109.00
R2040	On 04/05/2017	Bond Future		9.64633	96.49716		9.70517	95.98699		15.09	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.68451	93.96662		9.74488	93.44785		15.47	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		9.56825	94.47179		9.62391	93.97403		15.57	0.00	0.00	0	3,589.00
R2044	On 02/02/2017	Bond Future		9.61456	91.88692		9.67171	91.38077		16.10	0.00	51,916,109.80	565	18,900.00
R2044	On 04/05/2017	Bond Future		9.65811	93.69625		9.71684	93.18064		15.83	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.69497	91.23360		9.75520	90.70910		16.24	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		9.52833	93.91831		9.58400	93.40590		16.17	0.00	0.00	0	30,269.00
R2048	On 02/02/2017	Bond Future		9.57589	95.70433		9.63307	95.18314		15.97	0.00	191,408.66	2	57,770.00
R2048	On 04/05/2017	Bond Future		9.61442	93.14746		9.67312	92.61659		16.46	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.64526	95.05651		9.70538	94.51645		16.13	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future		8.10294	99.91580		8.15376	99.77768		3.28	0.00	2,615,495,896.60	26,177	22,298.00
R207	On 02/02/2017	Bond Future		8.13824	98.17340		8.19346	98.03379		3.10	0.00	2,554,471,868.00	26,020	71,236.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,025.97000	2.02597	1,905.94000	1.90594	2,025.970	3.28	0.88	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.16201	100.10632		8.22274	99.96444		2.94	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		8.14982	98.51317		8.21657	98.37026		2.83	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,025.88000	1.02588	955.14000	0.95514	1,025.880	2.86	0.52	0.00	0	51.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future		8.28335	95.16008		8.33917	94.96504		4.77	0.00	9,230,527.76	97	20,899.00
R208	On 02/02/2017	Bond Future		8.32565	96.96967		8.38507	96.77200		4.45	0.00	9,406,057.99	97	31,742.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 04/05/2017	Bond Future			8.35189		95.47521		8.41556	95.27411		4.41	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.35373		97.43192		8.42174	97.22851		4.17	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future			9.39313		72.83794		9.44876	72.45367		14.70	0.00	20,467,461.14	281	16,504.00
R209	On 03/11/2016	Bond Future	8.81	Call	0.47000		0.00047		0.44000	0.00044	0.470	14.49	0.00	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	1.42000		0.00142		1.25000	0.00125	1.420	14.52	0.00	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,532.61000		2.53261		2,912.59000	2.91259	2,532.610	14.60	0.96	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,462.32000		2.46232		2,841.62000	2.84162	2,462.320	14.60	0.96	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	756.71000		0.75671		1,046.42000	1.04642	756.710	14.78	0.60	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	650.76000		0.65076		501.62000	0.50162	650.760	14.86	0.56	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	378.67000		0.37867		591.49000	0.59149	378.670	14.88	0.38	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.43746		74.22304		9.49454	73.83225		14.53	0.00	1,505,911,258.56	20,289	41,402.00
R209	On 04/05/2017	Bond Future			9.47565		72.53294		9.53428	72.13478		14.96	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.50545		74.01963		9.56549	73.61468		14.72	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future			186.90337		186.90337		187.49195	187.49195			0.00	0.00	0	891.00
R210	On 02/02/2017	Bond Future			190.46913		190.46913		191.07118	191.07118			0.00	3,428,444.34	18	1,699.00
R210	On 04/05/2017	Bond Future			191.91394		191.91394		192.52861	192.52861			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			195.85673		195.85673		196.48771	196.48771			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future			141.48514		141.48514		141.49936	141.49936			0.00	0.00	0	56.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/11/2016	Bond Future			148.32130		148.32130		148.42003	148.42003			0.00	0.00	0	3,049.00
R212	On 02/02/2017	Bond Future			149.20158		149.20158		149.30391	149.30391			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			152.14778		152.14778		152.25284	152.25284			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			153.24353		153.24353		153.35360	153.35360			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.27852		83.46577		9.32923	83.12048		12.44	0.00	0.00	0	5,727.00
R213	On 02/02/2017	Bond Future			9.32845		85.05297		9.38065	84.70205		12.26	0.00	1,604,864,490.93	18,869	44,341.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 04/05/2017	Bond Future		9.36796	83.17460		9.42172	82.81726		12.59	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future		9.39822	84.87912		9.45344	84.51598		12.35	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2016	Bond Future		9.47823	73.10741		9.53388	72.70616		15.54	0.00	0.00	0	18,425.00
R214	On 02/02/2017	Bond Future		9.52424	74.49765		9.58134	74.08959		15.37	0.00	1,042,967,100.00	14,000	27,906.00
R214	On 04/05/2017	Bond Future		9.56130	72.66523		9.61988	72.24954		15.83	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future		9.59065	74.15450		9.65061	73.73159		15.53	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future		23,865.56000	23,865.56000		23,992.18000	23,992.18000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		10.02620	10.02620		10.06300	10.06300		16.28	0.00	0.00	0	165.00
SGD / R	On 13/03/2017	Foreign Exchange Future		10.19550	10.19550		10.23350	10.23350		16.08	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		4.44180	4.44180		4.46930	4.46930		15.48	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future		4.43450	4.43450		4.46360	4.46360		15.44	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.38390	1.38390		1.40780	1.40780			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.34200	1.34200		1.36290	1.36290			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future		1.28650	1.28650		1.30640	1.30640			0.00	0.00	0	0.00
Total for Derivatives :												18,969,661,481.76	248,125	4,470,143.00
Grand Total:												18,969,661,481.76	248,125	4,470,143.00