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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/07/2016

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
<b>Derivatives</b>													
\$ / R	On 25/07/2016	Any day expiry	14.32300	14.32300		14.19060	14.19060		12.69	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	14.25	Put	38.23350	0.03823	145.05300	0.14505	38.233	13.29	0.33	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry	14.32310	14.32310		14.18490	14.18490		16.26	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,276.96140	2.27696	2,415.17460	2.41517	2,276.961	41.62	1.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	0.48780	0.00049	0.49290	0.00049	0.488	76.06	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry	14.32310	14.32310		14.18780	14.18780		18.05	0.00	4,854,554.00	340	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.04170	0.00004	0.000	24.25	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	4.22930	0.00423	7.90000	0.00790	4.229	26.07	0.03	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	0.03540	0.00004	0.03110	0.00003	0.035	42.89	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	0.09540	0.00010	0.08470	0.00008	0.095	50.27	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry	14.32600	14.32600		14.19070	14.19070		19.27	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry	14.32890	14.32890		14.19370	14.19370		20.01	0.00	8,773,753.00	614	2,155.00
\$ / R	On 01/08/2016	Any day expiry	14.33760	14.33760		14.20240	14.20240		19.37	0.00	0.00	0	0.00
\$ / R	On 01/08/2016	Any day expiry	14.52	Put	292.98830	0.29299	398.96620	0.39897	292.988	19.72	0.64	0	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	67.47100	0.06747	49.49990	0.04950	67.471	20.05	0.24	0	18,400.00
\$ / R	On 02/08/2016	Any day expiry	14.34060	14.34060		14.20520	14.20520		19.62	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
\$ / R	On 02/08/2016	Any day expiry	14.36	Call	185.68320	0.18568	140.05980	0.14006	185.683	19.64	0.49	0.00	0	6,000.00
\$ / R	On 05/08/2016	Any day expiry			14.34900	14.34900	14.21350	14.21350		19.96	0.00	0.00	0	1,713.00
\$ / R	On 11/08/2016	Any day expiry			14.36590	14.36590	14.23020	14.23020		19.37	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	2.76040	0.00276	4.81720	0.00482	2.760	23.02	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	14.43	Put	296.14900	0.29615	385.08110	0.38508	296.149	19.55	0.53	0.00	0	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	20.25980	0.02026	15.42740	0.01543	20.260	21.49	0.07	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.37720	14.37720	14.24130	14.24130		19.14	0.00	0.00	0	2,056.00
\$ / R	On 16/08/2016	Any day expiry			14.38000	14.38000	14.24410	14.24410		19.18	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	16.77590	0.01678	14.09990	0.01410	16.776	21.68	0.05	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			14.38280	14.38280	14.24690	14.24690		19.22	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	320.01850	0.32002	407.21530	0.40722	320.018	19.29	0.52	0.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,475.33620	1.47534	1,608.42440	1.60842	1,475.336	21.90	0.95	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	1.85210	0.00185	2.10920	0.00211	1.852	27.64	0.01	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			14.38560	14.38560	14.24960	14.24960		19.25	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	15.23700	0.01524	12.84390	0.01284	15.237	22.54	0.04	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			14.39970	14.39970	14.26350	14.26350		19.05	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			14.40820	14.40820	14.27190	14.27190		19.20	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	1.02070	0.00102	1.58380	0.00158	1.021	23.88	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	49.74310	0.04974	74.22670	0.07423	49.743	18.36	0.12	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	2.82180	0.00282	3.01190	0.00301	2.822	26.79	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	2.68480	0.00268	2.87200	0.00287	2.685	28.10	0.01	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.41660	14.41660	14.28020	14.28020		18.97	0.00	0.00	0	3,367.00
\$ / R	On 31/08/2016	Any day expiry			14.42220	14.42220	14.28580	14.28580		19.08	0.00	100,094.40	7	20.00
\$ / R	On 06/09/2016	Any day expiry			14.43910	14.43910	14.30250	14.30250		19.12	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.44470	14.44470	14.30810	14.30810		19.20	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			14.44750	14.44750	14.31090	14.31090		19.24	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	214.77020	0.21477	180.78590	0.18079	214.770	20.29	0.32	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	30.38680	0.03039	24.67660	0.02468	30.387	22.76	0.06	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			14.45870	14.45870	14.32200	14.32200		19.17	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	736.93360	0.73693	835.90100	0.83590	736.934	20.10	0.65	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	3.82660	0.00383	2.83850	0.00284	3.827	27.43	0.01	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.46440	14.46440	14.32760	14.32760		19.24	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.47560	14.47560	14.33880	14.33880		19.25	0.00	949,859,920.80	65,618	586,976.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	56.17030	0.05617	76.08880	0.07609	56.170	18.35	0.11	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	96.06360	0.09606	124.70680	0.12471	96.064	18.41	0.16	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	107.73700	0.10774	138.63150	0.13863	107.737	18.43	0.18	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	134.20740	0.13421	170.30770	0.17031	134.207	18.46	0.21	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	139.04300	0.13904	176.28040	0.17628	139.043	18.47	0.22	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	159.64860	0.15965	201.58180	0.20158	159.649	18.49	0.24	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	706.32980	0.70633	621.94400	0.62194	706.330	18.71	0.69	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	586.65860	0.58666	511.67260	0.51167	586.659	18.92	0.61	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	311.05860	0.31106	372.87260	0.37287	311.059	18.92	0.39	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	532.42370	0.53242	462.08890	0.46209	532.424	19.03	0.58	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	459.41590	0.45942	537.66440	0.53766	459.416	19.25	0.49	0.00	0	47,300.00

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 19/09/2016	Foreign Exchange Future	14.60	Call	393.45620	0.39346	339.24620	0.33925	393.456	19.43	0.47	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	517.85620	0.51786	600.44620	0.60045	517.856	19.43	0.53	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	385.55990	0.38556	332.19110	0.33219	385.560	19.47	0.47	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	579.70670	0.57971	666.42330	0.66642	579.707	19.61	0.56	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	348.06940	0.34807	298.78600	0.29879	348.069	19.65	0.43	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	618.37990	0.61838	707.46960	0.70747	618.380	19.72	0.58	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	304.08950	0.30409	259.78410	0.25978	304.090	19.89	0.39	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	259.53160	0.25953	220.49050	0.22049	259.532	20.17	0.35	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	783.93160	0.78393	881.69050	0.88169	783.932	20.17	0.65	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	209.35830	0.20936	176.71430	0.17671	209.358	20.54	0.29	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	187.79210	0.18779	158.04530	0.15805	187.792	20.72	0.27	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,259.41650	1.25942	1,373.90120	1.37390	1,259.416	21.27	0.80	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,345.25720	1.34526	1,461.82020	1.46182	1,345.257	21.45	0.82	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	101.18410	0.10118	83.74350	0.08374	101.184	21.74	0.16	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	86.42650	0.08643	71.09450	0.07109	86.426	21.98	0.14	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	83.48790	0.08349	68.64020	0.06864	83.488	22.03	0.13	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	55.04920	0.05505	45.00550	0.04501	55.049	22.59	0.09	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	47.90730	0.04791	39.10620	0.03911	47.907	22.78	0.08	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	41.21820	0.04122	33.59790	0.03360	41.218	22.98	0.07	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	40.27630	0.04028	32.82340	0.03282	40.276	23.01	0.07	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	38.45830	0.03846	31.32860	0.03133	38.458	23.07	0.07	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	12.38490	0.01238	9.79370	0.00979	12.385	24.63	0.02	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	1.23720	0.00124	0.78050	0.00078	1.237	26.43	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.49800	14.49800	14.36100	14.36100		19.28	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			14.50080	14.50080	14.36380	14.36380		19.30	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	6.51230	0.00651	7.78580	0.00779	6.512	21.96	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	112.84980	0.11285	142.14850	0.14215	112.850	18.49	0.17	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	9.65790	0.00966	7.59390	0.00759	9.658	24.74	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	7.92870	0.00793	6.23070	0.00623	7.929	24.84	0.01	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.50640	14.50640	14.36920	14.36920		19.34	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.54520	14.54520	14.40770	14.40770		19.34	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			14.55910	14.55910	14.42140	14.42140		19.30	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	544.68280	0.54468	485.18760	0.48519	544.683	19.35	0.51	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.57850	14.57850	14.44070	14.44070		19.37	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	9.11760	0.00912	12.87600	0.01288	9.118	19.83	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	154.78610	0.15479	185.13900	0.18514	154.786	18.39	0.19	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	30.65290	0.03065	24.67330	0.02467	30.653	27.00	0.04	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	29.54610	0.02955	23.09560	0.02310	29.546	27.19	0.04	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.58130	14.58130	14.44350	14.44350		19.38	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	106.64020	0.10664	129.26410	0.12926	106.640	18.33	0.14	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	882.08190	0.88208	976.29160	0.97629	882.082	20.13	0.60	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	175.34830	0.17535	155.83220	0.15583	175.348	21.97	0.20	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.61240	14.61240	14.47430	14.47430		19.37	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	821.56340	0.82156	910.16610	0.91017	821.563	19.92	0.56	0.00	0	8,695.00

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 07/11/2016	Any day expiry	16.36	Call	175.40330	0.17540	156.85670	0.15686	175.403	22.20	0.19	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.64070	14.64070	14.50230	14.50230		19.48	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	133.08030	0.13308	157.33930	0.15734	133.080	18.35	0.16	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,297.46370	1.29746	1,402.76180	1.40276	1,297.464	20.96	0.68	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	123.18200	0.12318	110.97630	0.11098	123.182	23.18	0.13	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.67180	14.67180	14.53300	14.53300		19.45	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	12.83990	0.01284	16.40270	0.01640	12.840	18.48	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	197.89640	0.19790	229.40460	0.22940	197.896	18.40	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	45.12720	0.04513	38.85800	0.03886	45.127	27.04	0.05	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.71710	14.71710	14.57780	14.57780		19.54	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.73120	14.73120	14.59180	14.59180		19.58	0.00	179,941,608.00	12,215	118,252.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	17.00600	0.01701	22.26900	0.02227	17.006	18.22	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	116.63340	0.11663	135.27290	0.13527	116.633	18.18	0.13	0.00	0	143,865.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	156.53540	0.15654	180.74260	0.18074	156.535	18.26	0.16	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	184.68460	0.18468	212.19310	0.21219	184.685	18.32	0.18	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	221.40170	0.22140	252.96600	0.25297	221.402	18.39	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	277.79110	0.27779	316.16060	0.31616	277.791	18.48	0.25	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	383.50370	0.38350	433.62810	0.43363	383.504	18.75	0.31	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	467.44480	0.46744	524.20660	0.52421	467.445	18.97	0.36	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	513.04140	0.51304	573.11050	0.57311	513.041	19.08	0.38	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	585.89270	0.58589	650.87790	0.65088	585.893	19.25	0.41	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	611.34990	0.61135	677.95320	0.67795	611.350	19.30	0.42	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	680.21880	0.68022	751.29600	0.75130	680.219	19.45	0.45	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	718.87710	0.71888	792.90790	0.79291	718.877	19.53	0.47	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	776.48050	0.77648	854.16010	0.85416	776.481	19.65	0.49	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	842.88640	0.84289	923.91430	0.92391	842.886	19.80	0.51	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	886.45150	0.88645	969.55520	0.96956	886.451	19.90	0.53	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	899.07940	0.89908	982.76820	0.98277	899.079	19.93	0.53	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	630.27940	0.63028	574.56820	0.57457	630.279	19.93	0.47	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,029.66640	1.02967	1,119.95510	1.11996	1,029.666	20.21	0.57	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,036.39550	1.03640	1,127.01800	1.12702	1,036.396	20.22	0.57	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,168.56770	1.16857	1,264.37160	1.26437	1,168.568	20.51	0.61	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	499.76770	0.49977	456.17160	0.45617	499.768	20.51	0.39	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	471.92180	0.47192	430.76100	0.43076	471.922	20.67	0.38	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,240.72180	1.24072	1,338.96100	1.33896	1,240.722	20.67	0.62	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,292.17970	1.29218	1,392.05810	1.39206	1,292.180	20.77	0.64	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,374.54980	1.37455	1,476.89980	1.47690	1,374.550	20.95	0.65	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,466.40650	1.46641	1,571.30080	1.57130	1,466.406	21.13	0.67	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	386.46330	0.38646	352.63320	0.35263	386.463	21.21	0.32	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,623.45650	1.62346	1,731.26810	1.73127	1,623.456	21.44	0.70	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,784.46460	1.78446	1,895.83510	1.89584	1,784.465	21.71	0.73	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	296.15050	0.29615	269.92770	0.26993	296.150	21.86	0.26	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,008.81050	2.00881	2,124.42910	2.12443	2,008.810	22.07	0.76	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,059.64940	2.05965	2,176.13190	2.17613	2,059.649	22.16	0.77	0.00	0	725.00

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	16.55	Call	257.87000	0.25787	235.23230	0.23523	257.870	22.18	0.23	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,196.81050	2.19681	2,315.45320	2.31545	2,196.810	22.37	0.79	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	227.40860	0.22741	207.66100	0.20766	227.409	22.48	0.20	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	210.07290	0.21007	191.97960	0.19198	210.073	22.67	0.19	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	204.23530	0.20424	186.70280	0.18670	204.235	22.74	0.19	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	199.69350	0.19969	182.59730	0.18260	199.693	22.80	0.18	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	153.30470	0.15330	144.25300	0.14425	153.305	23.56	0.14	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	143.49290	0.14349	135.32790	0.13533	143.493	23.92	0.13	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	141.75910	0.14176	133.74840	0.13375	141.759	23.99	0.13	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	125.53820	0.12554	118.97080	0.11897	125.538	24.68	0.12	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	122.72790	0.12273	116.40780	0.11641	122.728	24.81	0.11	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	120.90840	0.12091	114.74780	0.11475	120.908	24.90	0.11	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	120.01440	0.12001	113.93210	0.11393	120.014	24.95	0.11	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	91.01250	0.09101	81.05380	0.08105	91.013	26.57	0.08	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	85.65510	0.08566	76.21620	0.07622	85.655	26.57	0.08	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	84.50450	0.08450	75.17790	0.07518	84.505	26.57	0.08	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	76.31610	0.07632	67.79570	0.06780	76.316	26.57	0.07	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	71.26920	0.07127	63.25200	0.06325	71.269	26.57	0.07	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	52.14560	0.05215	46.08510	0.04609	52.146	26.57	0.05	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	50.34410	0.05034	44.47240	0.04447	50.344	26.57	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	48.25860	0.04826	42.60670	0.04261	48.259	26.57	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	43.70130	0.04370	38.53380	0.03853	43.701	26.57	0.05	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	39.83210	0.03983	35.08080	0.03508	39.832	26.57	0.04	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	37.61270	0.03761	33.10240	0.03310	37.613	26.57	0.04	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	34.00510	0.03401	29.89000	0.02989	34.005	26.57	0.04	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	32.56060	0.03256	28.60500	0.02861	32.561	26.57	0.03	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	21.91930	0.02192	19.16620	0.01917	21.919	26.57	0.02	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	20.35070	0.02035	17.77950	0.01778	20.351	26.57	0.02	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	17.00880	0.01701	14.82980	0.01483	17.009	26.57	0.02	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	16.25870	0.01626	14.16870	0.01417	16.259	26.57	0.02	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.80190	14.80190	14.66180	14.66180		19.62	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	389.81740	0.38982	435.39220	0.43539	389.817	18.63	0.30	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	395.25960	0.39526	363.42050	0.36342	395.260	21.60	0.30	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.97040		14.97040	14.97040	14.82870	14.82870		19.75	0.00	748,520.00	50	29,959.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,103.63890	1.10364	1,184.91530	1.18492	1,103.639	20.10	0.51	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,187.39000	1.18739	1,271.92040	1.27192	1,187.390	20.26	0.53	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,418.28670	1.41829	1,511.35180	1.51135	1,418.287	20.69	0.58	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,446.76170	1.44676	1,540.68120	1.54068	1,446.762	20.74	0.59	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,224.39190	2.22439	2,334.97570	2.33498	2,224.392	22.08	0.71	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	237.53340	0.23753	225.46910	0.22547	237.533	24.38	0.17	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	236.85230	0.23685	224.84590	0.22485	236.852	24.40	0.17	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	203.27400	0.20327	194.10560	0.19411	203.274	25.41	0.14	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	184.86070	0.18486	173.67970	0.17368	184.861	26.10	0.13	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	67.44030	0.06744	61.79780	0.06180	67.440	26.22	0.05	0.00	0	1,800.00

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 12/04/2017	Any day expiry		15.05640	15.05640		14.91380	14.91380		19.83	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	469.94930	0.46995	511.32350	0.51132	469.949	18.71	0.29	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	472.84120	0.47284	441.62370	0.44162	472.841	22.29	0.29	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		15.25350	15.25350		15.10860	15.10860		19.98	0.00	0.00	0	156,591.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	945.88860	0.94589	1,012.94450	1.01294	945.889	19.53	0.41	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,310.82480	1.31082	1,390.80450	1.39080	1,310.825	20.26	0.49	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,494.29180	1.49429	1,580.08710	1.58009	1,494.292	20.58	0.53	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	460.36250	0.46036	436.18410	0.43618	460.363	23.38	0.25	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	406.66810	0.40667	389.74180	0.38974	406.668	24.11	0.22	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	327.12910	0.32713	313.02330	0.31302	327.129	25.82	0.18	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry		15.32040	15.32040		15.17460	15.17460		20.01	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	525.66210	0.52566	564.43870	0.56444	525.662	18.70	0.27	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	537.15810	0.53716	507.75340	0.50775	537.158	23.13	0.28	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future		15.38270	15.38270		15.23370	15.23370		20.30	0.00	2,307,405.00	150	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future		15.41920	15.41920		15.26970	15.26970		20.54	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future		15.45570	15.45570		15.30580	15.30580		20.67	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future		15.49210	15.49210		15.34180	15.34180		20.71	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		14.47560	14.47560		14.33880	14.33880		19.25	0.00	1,215,950.40	84	805.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		14.73120	14.73120		14.59180	14.59180		19.58	0.00	147,312.00	10	119.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future		14.97040	14.97040		14.82870	14.82870		19.75	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future		15.25350	15.25350		15.10860	15.10860		19.98	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry		18.82920	18.82920		18.80420	18.80420		17.09	0.00	0.00	0	131.00
£ / R	On 18/08/2016	Any day expiry		18.84060	18.84060		18.81560	18.81560		17.28	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	281.23460	0.28123	280.60530	0.28061	281.235	17.31	0.44	0.00	0	11,000.00
£ / R	On 31/08/2016	Any day expiry		18.89270	18.89270		19.04350	19.04350		17.24	0.00	57,130.50	3	3.00
£ / R	On 08/09/2016	Any day expiry		18.92400	18.92400		18.89840	18.89840		17.30	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,304.01080	2.30401	2,332.06980	2.33207	2,304.011	18.92	0.95	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1.91500	0.00192	1.71260	0.00171	1.915	30.78	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		18.96700	18.96700		18.94150	18.94150		17.30	0.00	74,388,574.00	3,922	60,052.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	492.24270	0.49224	511.80940	0.51181	492.243	17.29	0.47	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	18.09390	0.01809	17.88760	0.01789	18.094	21.90	0.03	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	12.09040	0.01209	12.18950	0.01219	12.090	25.28	0.02	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	5.24020	0.00524	5.47720	0.00548	5.240	28.78	0.01	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future		19.33010	19.33010		19.30300	19.30300		17.58	0.00	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	143.21160	0.14321	148.94520	0.14895	143.212	17.38	0.13	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	447.64420	0.44764	463.07130	0.46307	447.644	17.16	0.31	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,356.44780	2.35645	2,383.16190	2.38316	2,356.448	18.97	0.78	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,781.49360	3.78149	3,810.15510	3.81016	3,781.494	19.68	0.91	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	58.34090	0.05834	55.58680	0.05559	58.341	21.85	0.05	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	14.12480	0.01412	12.17940	0.01218	14.125	22.99	0.01	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future		19.67850	19.67850		19.64870	19.64870		18.01	0.00	98,392.50	5	1,815.00
£ / R	On 25/04/2017	Any day expiry		19.85950	19.85950		19.83010	19.83010		18.20	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			20.09270		20.09270		20.06160	20.06160			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.39830		20.39830		20.35890	20.35890		18.35	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13668		0.13668		0.13513	0.13513		22.07	0.00	0.00	0	969.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13963		0.13963		0.13805	0.13805		21.22	0.00	0.00	0	5,266.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14251		0.14251		0.14091	0.14091		20.94	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14592		0.14592		0.14427	0.14427		21.04	0.00	0.00	0	0.00
€ / R	On 29/07/2016	Any day expiry			15.74740		15.74740		15.61090	15.61090		17.80	0.00	0.00	0	65.00
€ / R	On 15/08/2016	Any day expiry			15.80900		15.80900		15.67190	15.67190		17.15	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.94140		15.94140		15.80300	15.80300		18.12	0.00	21,632,479.80	1,357	38,884.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	92.23960		0.09224		112.68370	0.11268	92.240	17.51	0.15	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	527.42980		0.52743		451.96430	0.45196	527.430	18.02	0.56	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	217.84460		0.21784		181.06450	0.18106	217.845	19.25	0.29	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			15.98270		15.98270		15.84390	15.84390		18.34	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.28610		16.28610		16.14470	16.14470		18.62	0.00	6,514,440.00	400	18,015.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	687.76200		0.68776		631.61620	0.63162	687.762	18.86	0.48	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,163.14280		1.16314		1,259.14630	1.25915	1,163.143	19.34	0.59	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	38.22190		0.03822		35.97910	0.03598	38.222	25.01	0.04	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.61700		16.61700		16.47150	16.47150		18.84	0.00	0.00	0	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.00820		17.00820		16.85920	16.85920		19.09	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.20700		17.20700		17.05300	17.05300		19.46	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.83824		98.83824		98.58981	98.58981			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.96038		95.96038		95.69739	95.69739			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.75318		94.75318		94.47912	94.47912			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.83072		96.83072		96.55208	96.55208			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06919		100.06919		100.06914	100.06914			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.02972		100.02972		100.02614	100.02614			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.68734		99.68734		99.67545	99.67545			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.77969		99.77969		99.76528	99.76528			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.11530		100.11530		100.09346	100.09346			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.45728		99.45728		99.42947	99.42947			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.17737		99.17737		99.13973	99.13973			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.30485		99.30485		99.25657	99.25657			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.58613		98.58613		98.52503	98.52503			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.96103		97.96103		97.89060	97.89060			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.29650		97.29650		97.21754	97.21754			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.59781		97.59781		97.51356	97.51356			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			492.64300		492.64300		493.28900	493.28900			0.00	73,896,450.00	15	2.00

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 03/11/2016	Index Future	502.03700		502.03700		502.70300	502.70300			0.00	75,305,550.00	15	15.00
AL7T	On 04/08/2016	Index Future	570.83700		570.83700		573.02800	573.02800			0.00	57,083,700.00	10	2.00
AL7T	On 03/11/2016	Index Future	581.72300		581.72300		583.96400	583.96400			0.00	58,172,300.00	10	9.00
ALBI	On 04/08/2016	Index Future	519.15600		519.15600		521.40700	521.40700			0.00	129,789,000.00	25	699.00
ALBI	On 03/11/2016	Index Future	529.05600		529.05600		531.35700	531.35700			0.00	132,264,000.00	25	29.00
ALBI	On 02/02/2017	Index Future	539.49400		539.49400		541.83900	541.83900			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.75840		10.75840		10.72800	10.72800		13.69	0.00	10,758.40	1	8,164.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.91910		10.91910		10.88790	10.88790		13.94	0.00	10,919.10	1	82.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.07270		11.07270		11.04040	11.04040		14.51	0.00	11,072.70	1	3,055.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.25640		11.25640		11.22220	11.22220		15.15	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.32920		11.32920		11.29200	11.29200		15.70	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.99530		10.99530		11.00370	11.00370		15.14	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.19250		11.19250		11.19990	11.19990		15.46	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.37830		11.37830		11.38530	11.38530		15.73	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.68900		14.68900		14.54530	14.54530		18.37	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.02530		15.02530		14.87950	14.87950		19.21	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.34830		15.34830		15.19880	15.19880		19.78	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.16040		2.16040		2.14100	2.14100		16.53	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.18810		2.18810		2.16850	2.16850		16.70	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.21320		2.21320		2.19330	2.19330		17.61	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.14320		2.14320		2.12720	2.12720		17.16	0.00	0.00	0	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.19040		2.19040		2.17410	2.17410		17.57	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
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



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
ES33	On 04/08/2016	Bond Future	10.34241		80.41934		10.27292	80.87719			0.00	545,966,899.26	6,789	6,771.00
ES33	On 03/11/2016	Bond Future	10.41875		78.14405		10.34685	78.61164			0.00	530,519,955.45	6,789	6,789.00
ES33	On 02/02/2017	Bond Future	10.49334		79.68604		10.41908	80.16274			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 04/08/2016	Bond Future	10.46216		85.06703		10.39768	85.55547			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.53607		82.40932		10.46936	82.90819			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 04/08/2016	GOVI	517.06800		517.06800		519.19600	519.19600			0.00	0.00	0	449.00
GOVI	On 03/11/2016	GOVI	526.92800		526.92800		529.10400	529.10400			0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI	537.32400		537.32400		539.54200	539.54200			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.86740		1.86740		1.85000	1.85000		18.69	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.90200		1.90200		1.88400	1.88400		19.20	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.93330		1.93330		1.91480	1.91480		19.48	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.68307		127.68307		127.66869	127.66869			0.00	0.00	0	2,700.00
I2025	On 03/11/2016	Bond Future	130.09951		130.09951		130.08669	130.08669			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 04/08/2016	Bond Future	107.63137		107.63137		107.61911	107.61911			0.00	0.00	0	4,368.00
I2033	On 03/11/2016	Bond Future	108.65168		108.65168		108.64063	108.64063			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
I2038	On 04/08/2016	Bond Future	133.53787		133.53787		133.52254	133.52254			0.00	0.00	0	21,342.00
I2038	On 03/11/2016	Bond Future	136.06522		136.06522		136.05145	136.05145			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 04/08/2016	Bond Future	134.15613		134.15613		134.14041	134.14041			0.00	0.00	0	17,253.00
I2046	On 03/11/2016	Bond Future	135.19318		135.19318		135.17910	135.17910			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 04/08/2016	Bond Future	142.04622		142.04622		142.70642	142.70642			0.00	0.00	0	21,699.00
I2050	On 03/11/2016	Bond Future	144.73442		144.73442		145.40952	145.40952			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 04/08/2016	Index Future	247.39500		247.39500		247.49200	247.49200			0.00	1,328,511,150.00	537	527.00
IGOV	On 03/11/2016	Index Future	252.12800		252.12800		252.23000	252.23000			0.00	1,353,927,360.00	537	561.00
IGOV	On 02/02/2017	Index Future	257.11700		257.11700		257.22100	257.22100			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
ILBI	On 04/08/2016		Index Future	670.69300	670.69300		670.85000	670.85000			0.00	46,948,510.00	7	149.00
ILBI	On 03/11/2016		Index Future	683.48700	683.48700		683.64800	683.64800			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016		Jibar Tradeable Future	7.34000	92.66000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.35000	92.65000		7.39000	92.61000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016		Jibar Tradeable Future	7.38000	92.62000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016		Jibar Tradeable Future	7.41000	92.59000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.45000	92.55000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017		Jibar Tradeable Future	7.51000	92.49000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.55000	92.45000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.61000	92.39000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.65000	92.35000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	7.68000	92.32000		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	7.71000	92.29000		7.77000	92.23000			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
KES / R	On 19/09/2016		Foreign Exchange Future	0.14100	0.14100		0.13970	0.13970			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016		Foreign Exchange Future	0.14070	0.14070		0.13940	0.13940			0.00	0.00	0	0.00
KES / R	On 13/03/2017		Foreign Exchange Future	0.14050	0.14050		0.13900	0.13900			0.00	0.00	0	0.00
NGN / R	On 19/09/2016		Foreign Exchange Future	0.04290	0.04290		0.04420	0.04420			0.00	0.00	0	0.00
NGN / R	On 19/12/2016		Foreign Exchange Future	0.04190	0.04190		0.04370	0.04370			0.00	0.00	0	0.00
NGN / R	On 13/03/2017		Foreign Exchange Future	0.04150	0.04150		0.04340	0.04340			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016		Foreign Exchange Future	10.08190	10.08190		9.99200	9.99200		15.06	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016		Foreign Exchange Future	10.22290	10.22290		10.13140	10.13140		15.32	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017		Foreign Exchange Future	10.35770	10.35770		10.26450	10.26450		15.91	0.00	0.00	0	0.00
PULA / R	On 19/09/2016		Foreign Exchange Future	1.34380	1.34380		1.33300	1.33300			0.00	0.00	0	0.00
PULA / R	On 19/12/2016		Foreign Exchange Future	1.35670	1.35670		1.34520	1.34520			0.00	0.00	0	0.00
PULA / R	On 13/03/2017		Foreign Exchange Future	1.37220	1.37220		1.36070	1.36070			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016		Foreign Exchange Future	1.10130	1.10130		1.10210	1.10210			0.00	0.00	0	11,955.00
QUANTO € / \$	On 19/12/2016		Foreign Exchange Future	1.10560	1.10560		1.10640	1.10640			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017		Foreign Exchange Future	1.11000	1.11000		1.11080	1.11080			0.00	0.00	0	0.00
R186	On 04/08/2016		Bond Future	8.80742	112.76324		8.74757	113.19631		9.52	0.00	3,093,321,199.68	27,432	68,751.00
R186	On 04/08/2016	8.85	Call	974.78000	0.97478		1,265.45000	1.26545	974.780	9.58	0.56	0.00	0	750.00
R186	On 04/08/2016	8.90	Call	1,189.11000	1.18911		1,506.10000	1.50610	1,189.110	9.61	0.63	0.00	0	500.00
R186	On 04/08/2016	9.10	Put	165.71000	0.16571		124.56000	0.12456	165.710	9.73	0.15	0.00	0	2,500.00
R186	On 04/08/2016	9.20	Put	83.51000	0.08351		62.10000	0.06210	83.510	9.79	0.09	0.00	0	2,500.00
R186	On 04/08/2016	9.25	Put	57.64000	0.05764		42.72000	0.04272	57.640	9.82	0.06	0.00	0	1,000.00
R186	On 04/08/2016	9.30	Call	3,518.24000	3.51824		3,941.14000	3.94114	3,518.240	9.85	0.96	0.00	0	500.00
R186	On 04/08/2016	9.35	Call	3,850.00000	3.85000		4,276.29000	4.27629	3,850.000	9.88	0.97	0.00	0	500.00

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
R186	On 04/08/2016	Bond Future	9.40	Put	16.95000		0.01695		12.53000	0.01253	16.950	9.91	0.02	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	2.56000		0.00256		1.93000	0.00193	2.560	10.03	0.00	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	0.02000		0.00002		0.02000	0.00002	0.020	10.12	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.84809		114.89042		8.78567	115.33325		9.22	0.00	3,151,674,001.44	27,432	28,252.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,726.53000		3.72653		4,040.82000	4.04082	3,726.530	9.48	0.67	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,699.95000		4.69995		5,047.10000	5.04710	4,699.950	9.60	0.75	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	532.84000		0.53284		470.69000	0.47069	532.840	9.75	0.16	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	480.86000		0.48086		424.00000	0.42400	480.860	9.78	0.15	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.88186		111.85289		8.81696	112.30430		9.42	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,744.16000		1.74416		1,915.55000	1.91555	1,744.160	9.32	0.35	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	3,036.95000		3.03695		2,833.54000	2.83354	3,036.950	9.51	0.48	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,694.69000		1.69469		1,564.09000	1.56409	1,694.690	9.80	0.32	0.00	0	750.00
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
R197	On 04/08/2016	Bond Future			299.00269		299.00269		298.96907	298.96907			0.00	0.00	0	1,600.00
R197	On 03/11/2016	Bond Future			304.66131		304.66131		304.63151	304.63151			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 04/08/2016	Bond Future			249.69012		249.69012		249.66182	249.66182		8.51	0.00	44,944,221.60	180	36,957.00
R202	On 03/11/2016	Bond Future			254.41563		254.41563		254.39039	254.39039			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 04/08/2016	Bond Future			8.51690		99.63391		8.47706	99.82655		6.97	0.00	0.00	0	11,634.00
R2023	On 03/11/2016	Bond Future			8.55768		97.58252		8.51553	97.78021		6.98	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future			8.59114		99.50800		8.54679	99.70938		6.74	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 04/08/2016	Bond Future			7.70034		103.87384		7.67472	103.90048		1.18	0.00	0.00	0	57,982.00
R203	On 03/11/2016	Bond Future			7.69677		101.66175		7.66160	101.69037		0.95	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.59736		103.66778		7.54730	103.69677		0.67	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 04/08/2016	Bond Future			9.21285		90.96004		9.14809	91.42336			0.00	0.00	0	27,010.00
R2030	On 03/11/2016	Bond Future			9.25680		92.67593		9.18978	93.14925			0.00	0.00	0	4,760.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			9.32822		94.17529		9.26347	94.67062		12.85	0.00	9,605,879.58	102	11,895.00
R2032	On 03/11/2016	Bond Future			9.37551		91.79316		9.30855	92.29923		13.14	0.00	9,362,902.32	102	102.00
R2032	On 02/02/2017	Bond Future			9.41780		93.60460		9.34875	94.12045		12.90	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

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
R2035	On 04/08/2016	Bond Future		9.41279	99.24667		9.34300	99.83458			0.00	19,750,087.33	199	4,563.00
R2035	On 03/11/2016	Bond Future		9.46056	96.61730		9.38849	97.21782			0.00	19,226,842.70	199	199.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future		9.47278	91.50068		9.40302	92.08616		14.91	0.00	64,965,482.80	710	39,771.00
R2037	On 03/11/2016	Bond Future		9.51722	93.22672		9.44531	93.82452		14.63	0.00	66,190,971.20	710	710.00
R2037	On 02/02/2017	Bond Future		9.55745	90.80964		9.48344	91.41909		15.07	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 04/08/2016	Bond Future		7.95269	101.17759		7.92776	101.23046		2.65	0.00	18,110,788.61	179	32,982.00
R204	On 03/11/2016	Bond Future		7.97899	103.08620		7.95012	103.14152		2.34	0.00	18,452,429.80	179	835.00
R204	On 02/02/2017	Bond Future		7.97715	101.07874		7.94423	101.13494		2.13	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 04/08/2016	Bond Future		9.50770	95.50280		9.43794	96.13171		15.60	0.00	955,028.00	10	3,641.00
R2040	On 03/11/2016	Bond Future		9.55176	97.30436		9.47988	97.94651		15.31	0.00	973,043.60	10	10.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future		9.55258	92.47800		9.48282	93.11097		16.31	0.00	0.00	0	19,244.00
R2044	On 03/11/2016	Bond Future		9.59606	94.22251		9.52423	94.86873		16.03	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future		9.63562	91.69984		9.56177	92.35873		16.52	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 04/08/2016	Bond Future		9.54735	95.95665		9.47253	96.65164		16.16	0.00	5,661,442.35	59	56,310.00
R2048	On 03/11/2016	Bond Future		9.59244	93.32865		9.51538	94.03823		16.63	0.00	472,149,640.35	5,059	6,750.00
R2048	On 02/02/2017	Bond Future		9.63450	95.17017		9.55527	95.89357		16.37	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 04/08/2016	Bond Future		8.16756	97.80650		8.13770	97.89289		3.97	0.00	560,137,825.50	5,727	69,754.00
R207	On 03/11/2016	Bond Future		8.20026	99.65151		8.17000	8.17000		3.59	0.00	360,140,557.14	3,614	3,614.00
R207	On 02/02/2017	Bond Future		8.21688	97.97465		8.18085	98.06565		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,096.69000	2.09669	2,168.19000	2.16819	2,096.690	3.54	0.76	0.00	0	62.00
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 04/08/2016	Bond Future		8.31781	96.48646		8.28805	96.59511		5.27	0.00	92,723,488.06	961	48,239.00
R208	On 03/11/2016	Bond Future		8.35665	94.90407		8.32453	95.01615		5.07	0.00	91,202,811.27	961	1,007.00
R208	On 02/02/2017	Bond Future		8.38362	96.77681		8.34930	96.89093		4.76	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

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/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 04/08/2016	Bond Future			9.36726		74.47392		9.29745	74.96361		14.80	0.00	137,702,278.08	1,849	54,904.00
R209	On 04/08/2016	Bond Future	9.40	Call	954.85000		0.95485		1,275.83000	1.27583	954.850	14.93	0.55	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,867.51000		1.86751		2,285.22000	2.28522	1,867.510	15.11	0.78	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	150.80000		0.15080		108.77000	0.10877	150.800	15.20	0.14	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1.36000		0.00136		0.97000	0.00097	1.360	15.69	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	7,875.96000		7.87596		8,365.64000	8.36564	7,875.960	15.69	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.40895		72.72835		9.33707	73.22835		15.17	0.00	134,474,719.15	1,849	1,849.00
R209	On 03/11/2016	Bond Future	10.25	Put	587.69000		0.58769		514.90000	0.51490	587.690	16.07	0.17	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.44612		74.16354		9.37228	74.67323		15.00	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 04/08/2016	Bond Future			188.35299		188.35299		188.33168	188.33168			0.00	0.00	0	2,589.00
R210	On 03/11/2016	Bond Future			189.64065		189.64065		189.62173	189.62173			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 04/08/2016	Bond Future			139.88511		139.88511		139.87019	139.87019			0.00	0.00	0	78.00
R211	On 03/11/2016	Bond Future			142.53248		142.53248		142.51929	142.51929			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/08/2016	Bond Future			146.17837		146.17837		146.16195	146.16195			0.00	0.00	0	4,524.00
R212	On 03/11/2016	Bond Future			148.94482		148.94482		148.93028	148.93028			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 04/08/2016	Bond Future			9.24740		85.31034		9.17758	85.79395		12.57	0.00	16,720,826.64	196	43,153.00
R213	On 03/11/2016	Bond Future			9.29268		83.36915		9.22053	83.86315		12.86	0.00	16,340,353.40	196	196.00
R213	On 02/02/2017	Bond Future			9.33421		85.01414		9.25980	85.51770		12.67	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 04/08/2016	Bond Future			9.45694		74.83934		9.39214	75.31333		15.60	0.00	1,047,750.76	14	29,129.00
R214	On 04/08/2016	Bond Future	8.55	Call	0.48000		0.00048		1.58000	0.00158	0.480	15.24	0.00	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	427.20000		0.42720		623.22000	0.62322	427.200	15.65	0.31	0.00	0	1,300.00

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
R214	On 04/08/2016	Bond Future	10.30	Call	5,731.59000	5.73159	6,204.63000	6.20463	5,731.590	16.53	0.99	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	11,588.60000	11.58860	12,062.59000	12.06259	11,588.600	16.53	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.49941	72.95426	9.43273	73.43821		16.03	0.00	1,021,359.64	14	3,409.00
R214	On 02/02/2017	Bond Future			9.53873	74.39374	9.47024	74.88709		15.81	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 19/09/2016	Foreign Exchange Future			25,018.98000	25,018.98000	24,803.15000	24,803.15000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			25,480.93000	25,480.93000	25,261.20000	25,261.20000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			10.65800	10.65800	10.56270	10.56270		15.58	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			10.83970	10.83970	10.74210	10.74210		15.89	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			4.66780	4.66780	4.60000	4.60000		13.64	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			4.64790	4.64790	4.57750	4.57750		13.93	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.50950	1.50950	1.45860	1.45860			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future			1.44080	1.44080	1.39480	1.39480			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future			1.38580	1.38580	1.34440	1.34440			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>13,989,913,690.31</b>	<b>177,480</b>	<b>3,721,777.00</b>
<b>Grand Total:</b>												<b>13,989,913,690.31</b>	<b>177,480</b>	<b>3,721,777.00</b>