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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/07/2016

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
Derivatives														
\$ / R	On 25/07/2016	Any day expiry		14.36150	14.36150		14.32300	14.32300		21.00	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry		14.39360	14.39360		14.32310	14.32310		21.11	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,206.40000	2.20640	2,276.96140	2.27696	2,206.400	53.33	1.00	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	0.00000	0.00000	0.48780	0.00049	0.000	59.92	0.00	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry		14.39360	14.39360		14.32310	14.32310		21.34	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	30.20	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	0.70210	0.00070	4.22930	0.00423	0.702	34.56	0.01	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	0.03480	0.00003	0.03540	0.00004	0.035	65.99	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	0.05020	0.00005	0.09540	0.00010	0.050	74.25	0.00	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry		14.39370	14.39370		14.32600	14.32600		21.38	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry		14.39650	14.39650		14.32890	14.32890		21.41	0.00	0.00	0	2,155.00
\$ / R	On 01/08/2016	Any day expiry		14.40520	14.40520		14.33760	14.33760		19.80	0.00	0.00	0	0.00
\$ / R	On 01/08/2016	Any day expiry	14.52	Put	223.57280	0.22357	292.98830	0.29299	223.573	19.98	0.61	0.00	0	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	60.70500	0.06071	67.47100	0.06747	60.705	20.22	0.25	0.00	0	18,400.00
\$ / R	On 02/08/2016	Any day expiry		14.40810	14.40810		14.34060	14.34060		20.04	0.00	0.00	0	0.00
\$ / R	On 02/08/2016	Any day expiry	14.36	Call	195.56620	0.19557	185.68320	0.18568	195.566	20.06	0.55	0.00	0	6,000.00

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 05/08/2016	Any day expiry		14.41670	14.41670	14.34900	14.34900		20.39	0.00	0.00	0	1,713.00	
\$ / R		On 11/08/2016	Any day expiry		14.43370	14.43370	14.36590	14.36590		19.80	0.00	0.00	0	0.00	
\$ / R		On 11/08/2016	Any day expiry	12.70	Put	1.27970	0.00128	2.76040	0.00276	1.280	23.50	0.01	0.00	0	2,000.00
\$ / R		On 11/08/2016	Any day expiry	14.43	Put	243.84540	0.24385	296.14900	0.29615	243.845	19.77	0.49	0.00	0	6,600.00
\$ / R		On 11/08/2016	Any day expiry	15.52	Call	22.14820	0.02215	20.25980	0.02026	22.148	22.64	0.07	0.00	0	2,000.00
\$ / R		On 15/08/2016	Any day expiry		14.44500	14.44500	14.37720	14.37720		19.40	0.00	258,237.00	18	2,056.00	
\$ / R		On 16/08/2016	Any day expiry		14.44790	14.44790	14.38000	14.38000		19.45	0.00	0.00	0	0.00	
\$ / R		On 16/08/2016	Any day expiry	15.81	Call	13.68750	0.01369	16.77590	0.01678	13.688	21.31	0.04	0.00	0	10,000.00
\$ / R		On 17/08/2016	Any day expiry		14.45070	14.45070	14.38280	14.38280		19.49	0.00	0.00	0	0.00	
\$ / R		On 17/08/2016	Any day expiry	14.43	Put	271.22600	0.27123	320.01850	0.32002	271.226	19.46	0.48	0.00	0	6,600.00
\$ / R		On 17/08/2016	Any day expiry	15.84	Put	1,405.16450	1.40516	1,475.33620	1.47534	1,405.165	21.77	0.95	0.00	0	5,000.00
\$ / R		On 17/08/2016	Any day expiry	17.39	Call	1.65800	0.00166	1.85210	0.00185	1.658	28.38	0.01	0.00	0	5,000.00
\$ / R		On 18/08/2016	Any day expiry		14.45360	14.45360	14.38560	14.38560		19.51	0.00	0.00	0	0.00	
\$ / R		On 18/08/2016	Any day expiry	16.01	Call	13.50100	0.01350	15.23700	0.01524	13.501	22.53	0.04	0.00	0	5,000.00
\$ / R		On 23/08/2016	Any day expiry		14.46770	14.46770	14.39970	14.39970		19.29	0.00	0.00	0	0.00	
\$ / R		On 26/08/2016	Any day expiry		14.47630	14.47630	14.40820	14.40820		19.41	0.00	0.00	0	0.00	
\$ / R		On 26/08/2016	Any day expiry	11.80	Put	0.65820	0.00066	1.02070	0.00102	0.658	24.43	0.00	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	13.50	Put	37.85270	0.03785	49.74310	0.04974	37.853	18.65	0.10	0.00	0	150.00
\$ / R		On 26/08/2016	Any day expiry	17.70	Call	2.57570	0.00258	2.82180	0.00282	2.576	27.16	0.01	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	17.93	Call	2.47930	0.00248	2.68480	0.00268	2.479	28.55	0.01	0.00	0	150.00
\$ / R		On 29/08/2016	Any day expiry		14.48480	14.48480	14.41660	14.41660		19.15	0.00	0.00	0	3,367.00	
\$ / R		On 31/08/2016	Any day expiry		14.49040	14.49040	14.42220	14.42220		19.35	0.00	0.00	0	20.00	
\$ / R		On 06/09/2016	Any day expiry		14.50730	14.50730	14.43910	14.43910		19.30	0.00	0.00	0	0.00	
\$ / R		On 08/09/2016	Any day expiry		14.51290	14.51290	14.44470	14.44470		19.38	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry		14.51570	14.51570	14.44750	14.44750		19.43	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry	15.00	Call	227.22340	0.22722	214.77020	0.21477	227.223	20.40	0.34	0.00	0	133.00
\$ / R		On 09/09/2016	Any day expiry	16.50	Call	30.53380	0.03053	30.38680	0.03039	30.534	22.84	0.06	0.00	0	121.00
\$ / R		On 13/09/2016	Any day expiry		14.52690	14.52690	14.45870	14.45870		19.42	0.00	0.00	0	0.00	
\$ / R		On 13/09/2016	Any day expiry	14.95	Put	683.12980	0.68313	736.93360	0.73693	683.130	20.20	0.64	0.00	0	1,000.00
\$ / R		On 13/09/2016	Any day expiry	18.71	Call	4.03740	0.00404	3.82660	0.00383	4.037	27.96	0.01	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		14.53250	14.53250	14.46440	14.46440		19.48	0.00	0.00	0	259.00	
\$ / R		On 19/09/2016	Foreign Exchange Future		14.54380	14.54380	14.47560	14.47560		19.41	0.00	308,808,505.40	21,233	575,616.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.24	Put	45.97280	0.04597	56.17030	0.05617	45.973	18.48	0.09	0.00	0	405.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.50	Put	80.79760	0.08080	96.06360	0.09606	80.798	18.55	0.14	0.00	0	11,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.56	Put	91.14460	0.09114	107.73700	0.10774	91.145	18.56	0.16	0.00	0	20,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.68	Put	114.80780	0.11481	134.20740	0.13421	114.808	18.59	0.19	0.00	0	7,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.70	Put	119.15670	0.11916	139.04300	0.13904	119.157	18.60	0.20	0.00	0	1,400.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.78	Put	137.77150	0.13777	159.64860	0.15965	137.771	18.62	0.22	0.00	0	7,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.00	Call	746.60530	0.74661	706.32980	0.70633	746.605	18.83	0.71	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.20	Call	621.29810	0.62130	586.65860	0.58666	621.298	19.04	0.64	0.00	0	700.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.20	Put	277.49810	0.27750	311.05860	0.31106	277.498	19.04	0.36	0.00	0	500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.30	Call	564.28100	0.56428	532.42370	0.53242	564.281	19.15	0.60	0.00	0	11,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.50	Put	417.70690	0.41771	459.41590	0.45942	417.707	19.36	0.47	0.00	0	47,300.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Call	416.57740	0.41658	393.45620	0.39346	416.577	19.51	0.50	0.00	0	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 19/09/2016	Foreign Exchange Future	14.60	Put	472.77740	0.47278	517.85620	0.51786	472.777	19.51	0.50	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	408.20880	0.40821	385.55990	0.38556	408.209	19.55	0.49	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	532.33330	0.53233	579.70670	0.57971	532.333	19.70	0.54	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	368.45630	0.36846	348.06940	0.34807	368.456	19.73	0.45	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	569.70360	0.56970	618.37990	0.61838	569.704	19.81	0.56	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	321.76510	0.32177	304.08950	0.30409	321.765	19.98	0.41	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	274.40590	0.27441	259.53160	0.25953	274.406	20.26	0.36	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	730.60590	0.73061	783.93160	0.78393	730.606	20.26	0.64	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	221.03550	0.22104	209.35830	0.20936	221.035	20.64	0.31	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	198.09910	0.19810	187.79210	0.18779	198.099	20.82	0.28	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,198.01270	1.19801	1,259.41650	1.25942	1,198.013	21.38	0.79	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,282.92440	1.28292	1,345.25720	1.34526	1,282.924	21.56	0.81	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	105.78020	0.10578	101.18410	0.10118	105.780	21.85	0.17	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	90.27720	0.09028	86.42650	0.08643	90.277	22.11	0.14	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	87.15580	0.08716	83.48790	0.08349	87.156	22.16	0.14	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	56.99020	0.05699	55.04920	0.05505	56.990	22.72	0.10	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	49.44270	0.04944	47.90730	0.04791	49.443	22.90	0.09	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	42.38990	0.04239	41.21820	0.04122	42.390	23.10	0.07	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	41.39880	0.04140	40.27630	0.04028	41.399	23.14	0.07	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	39.48550	0.03949	38.45830	0.03846	39.486	23.20	0.07	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	12.49370	0.01249	12.38490	0.01238	12.494	24.81	0.02	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	1.34200	0.00134	1.23720	0.00124	1.342	26.95	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.56630	14.56630	14.49800	14.49800		19.44	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			14.56910	14.56910	14.50080	14.50080		19.47	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.42080	0.00542	6.51230	0.00651	5.421	22.33	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	97.22460	0.09722	112.84980	0.11285	97.225	18.63	0.16	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	10.05820	0.01006	9.65790	0.00966	10.058	24.99	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	8.27340	0.00827	7.92870	0.00793	8.273	25.11	0.02	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.57460	14.57460	14.50640	14.50640		19.50	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.61360	14.61360	14.54520	14.54520		19.50	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			14.62760	14.62760	14.55910	14.55910		19.52	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	573.61970	0.57362	544.68280	0.54468	573.620	19.44	0.53	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.64710	14.64710	14.57850	14.57850		19.51	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.27600	0.00828	9.11760	0.00912	8.276	20.23	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	138.56920	0.13857	154.78610	0.15479	138.569	18.51	0.18	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	30.80670	0.03081	30.65290	0.03065	30.807	27.03	0.04	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	29.66170	0.02966	29.54610	0.02955	29.662	27.21	0.04	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.64980	14.64980	14.58130	14.58130		19.52	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	94.42530	0.09443	106.64020	0.10664	94.425	18.45	0.13	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	833.94580	0.83395	882.08190	0.88208	833.946	20.19	0.59	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	183.63470	0.18363	175.34830	0.17535	183.635	22.04	0.21	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.68100	14.68100	14.61240	14.61240		19.49	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	775.98880	0.77599	821.56340	0.82156	775.989	19.96	0.55	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	183.22110	0.18322	175.40330	0.17540	183.221	22.26	0.20	0.00	0	8,695.00

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\$ / R			On 17/11/2016	Any day expiry										
					14.70930	14.70930	14.64070	14.64070		19.58	0.00	0.00	0	0.00
\$ / R	13.26	Put	On 17/11/2016	Any day expiry	119.71670	0.11972	133.08030	0.13308	119.717	18.43	0.15	0.00	0	9,615.00
\$ / R	15.60	Put	On 17/11/2016	Any day expiry	1,243.80700	1.24381	1,297.46370	1.29746	1,243.807	20.99	0.67	0.00	0	9,615.00
\$ / R	17.09	Call	On 17/11/2016	Any day expiry	128.25570	0.12826	123.18200	0.12318	128.256	23.24	0.14	0.00	0	9,615.00
\$ / R			On 28/11/2016	Any day expiry	14.74040	14.74040	14.67180	14.67180		19.59	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	10.22810	0.01023	12.83990	0.01284	10.228	18.37	0.02	0.00	0	250.00
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	180.62040	0.18062	197.89640	0.19790	180.620	18.47	0.19	0.00	0	150.00
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	48.48740	0.04849	45.12720	0.04513	48.487	27.35	0.05	0.00	0	400.00
\$ / R			On 14/12/2016	Any day expiry	14.78570	14.78570	14.71710	14.71710		19.61	0.00	0.00	0	251.00
\$ / R			On 19/12/2016	Foreign Exchange Future	14.79990	14.79990	14.73120	14.73120		19.64	0.00	60,871,988.70	4,113	115,767.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	14.76750	0.01477	17.00600	0.01701	14.768	18.28	0.02	0.00	0	250.00
\$ / R	13.00	Put	On 19/12/2016	Foreign Exchange Future	106.23130	0.10623	116.63340	0.11663	106.231	18.27	0.12	0.00	0	143,865.00
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	142.93380	0.14293	156.53540	0.15654	142.934	18.32	0.15	0.00	0	725.00
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	169.23200	0.16923	184.68460	0.18468	169.232	18.37	0.17	0.00	0	6,600.00
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	203.68080	0.20368	221.40170	0.22140	203.681	18.44	0.20	0.00	0	150.00
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	256.85660	0.25686	277.79110	0.27779	256.857	18.52	0.24	0.00	0	2,000.00
\$ / R	14.00	Put	On 19/12/2016	Foreign Exchange Future	357.31430	0.35731	383.50370	0.38350	357.314	18.78	0.30	0.00	0	54,190.00
\$ / R	14.20	Put	On 19/12/2016	Foreign Exchange Future	437.61930	0.43762	467.44480	0.46744	437.619	19.00	0.34	0.00	0	2,125.00
\$ / R	14.30	Put	On 19/12/2016	Foreign Exchange Future	481.40180	0.48140	513.04140	0.51304	481.402	19.10	0.37	0.00	0	3,100.00
\$ / R	14.45	Put	On 19/12/2016	Foreign Exchange Future	551.55650	0.55156	585.89270	0.58589	551.557	19.27	0.40	0.00	0	20,000.00
\$ / R	14.50	Put	On 19/12/2016	Foreign Exchange Future	576.12420	0.57612	611.34990	0.61135	576.124	19.32	0.41	0.00	0	89,489.00
\$ / R	14.63	Put	On 19/12/2016	Foreign Exchange Future	642.71450	0.64271	680.21880	0.68022	642.714	19.46	0.44	0.00	0	5,700.00
\$ / R	14.70	Put	On 19/12/2016	Foreign Exchange Future	680.17200	0.68017	718.87710	0.71888	680.172	19.54	0.45	0.00	0	2,000.00
\$ / R	14.80	Put	On 19/12/2016	Foreign Exchange Future	735.57840	0.73558	776.48050	0.77648	735.578	19.64	0.48	0.00	0	56,000.00
\$ / R	14.91	Put	On 19/12/2016	Foreign Exchange Future	800.39490	0.80039	842.88640	0.84289	800.395	19.80	0.50	0.00	0	100.00
\$ / R	14.98	Put	On 19/12/2016	Foreign Exchange Future	842.98060	0.84298	886.45150	0.88645	842.981	19.90	0.51	0.00	0	1,700.00
\$ / R	15.00	Put	On 19/12/2016	Foreign Exchange Future	855.33280	0.85533	899.07940	0.89908	855.333	19.92	0.52	0.00	0	29,368.00
\$ / R	15.00	Call	On 19/12/2016	Foreign Exchange Future	655.23280	0.65523	630.27940	0.63028	655.233	19.92	0.48	0.00	0	600.00
\$ / R	15.20	Put	On 19/12/2016	Foreign Exchange Future	983.28700	0.98329	1,029.66640	1.02967	983.287	20.20	0.56	0.00	0	6,985.00
\$ / R	15.21	Put	On 19/12/2016	Foreign Exchange Future	989.88810	0.98989	1,036.39550	1.03640	989.888	20.22	0.56	0.00	0	3,500.00
\$ / R	15.40	Put	On 19/12/2016	Foreign Exchange Future	1,119.48180	1.11948	1,168.56770	1.16857	1,119.482	20.50	0.60	0.00	0	31,590.00
\$ / R	15.40	Call	On 19/12/2016	Foreign Exchange Future	519.38180	0.51938	499.76770	0.49977	519.382	20.50	0.41	0.00	0	26,053.00
\$ / R	15.50	Call	On 19/12/2016	Foreign Exchange Future	490.44110	0.49044	471.92180	0.47192	490.441	20.66	0.39	0.00	0	750.00
\$ / R	15.50	Put	On 19/12/2016	Foreign Exchange Future	1,190.54110	1.19054	1,240.72180	1.24072	1,190.541	20.66	0.61	0.00	0	69,895.00
\$ / R	15.57	Put	On 19/12/2016	Foreign Exchange Future	1,241.26730	1.24127	1,292.17970	1.29218	1,241.267	20.77	0.63	0.00	0	1,400.00
\$ / R	15.68	Put	On 19/12/2016	Foreign Exchange Future	1,322.53650	1.32254	1,374.54980	1.37455	1,322.536	20.94	0.64	0.00	0	63,513.00
\$ / R	15.80	Put	On 19/12/2016	Foreign Exchange Future	1,413.26030	1.41326	1,466.40650	1.46641	1,413.260	21.13	0.66	0.00	0	10,000.00
\$ / R	15.85	Call	On 19/12/2016	Foreign Exchange Future	401.56860	0.40157	386.46330	0.38646	401.569	21.21	0.33	0.00	0	2,000.00
\$ / R	16.00	Put	On 19/12/2016	Foreign Exchange Future	1,568.91610	1.56892	1,623.45650	1.62346	1,568.916	21.45	0.69	0.00	0	32,950.00
\$ / R	16.20	Put	On 19/12/2016	Foreign Exchange Future	1,728.31090	1.72831	1,784.46460	1.78446	1,728.311	21.73	0.72	0.00	0	500.00
\$ / R	16.31	Call	On 19/12/2016	Foreign Exchange Future	307.88580	0.30789	296.15050	0.29615	307.886	21.88	0.26	0.00	0	66,000.00
\$ / R	16.47	Put	On 19/12/2016	Foreign Exchange Future	1,950.75080	1.95075	2,008.81050	2.00881	1,950.751	22.10	0.76	0.00	0	1,365.00
\$ / R	16.53	Put	On 19/12/2016	Foreign Exchange Future	2,001.20710	2.00121	2,059.64940	2.05965	2,001.207	22.18	0.76	0.00	0	725.00
\$ / R	16.55	Call	On 19/12/2016	Foreign Exchange Future	268.00320	0.26800	257.87000	0.25787	268.003	22.21	0.24	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
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,137.40970	2.13741	2,196.81050	2.19681	2,137.410	22.40	0.78	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	236.26350	0.23626	227.40860	0.22741	236.263	22.51	0.21	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	218.19550	0.21820	210.07290	0.21007	218.195	22.70	0.20	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	212.11450	0.21211	204.23530	0.20424	212.115	22.77	0.19	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	207.37970	0.20738	199.69350	0.19969	207.380	22.83	0.19	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	158.08160	0.15808	153.30470	0.15330	158.082	23.56	0.15	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	147.93220	0.14793	143.49290	0.14349	147.932	23.92	0.14	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	146.13660	0.14614	141.75910	0.14176	146.137	23.99	0.14	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	129.37020	0.12937	125.53820	0.12554	129.370	24.69	0.12	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	126.46850	0.12647	122.72790	0.12273	126.469	24.83	0.12	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	124.59010	0.12459	120.90840	0.12091	124.590	24.92	0.12	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	123.66550	0.12367	120.01440	0.12001	123.665	24.97	0.12	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	95.08650	0.09509	91.01250	0.09101	95.086	26.72	0.09	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	89.81700	0.08982	85.65510	0.08566	89.817	26.74	0.08	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	88.61490	0.08861	84.50450	0.08450	88.615	26.74	0.08	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	80.05750	0.08006	76.31610	0.07632	80.058	26.74	0.08	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	74.78090	0.07478	71.26920	0.07127	74.781	26.74	0.07	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	54.77020	0.05477	52.14560	0.05215	54.770	26.74	0.05	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	52.88350	0.05288	50.34410	0.05034	52.884	26.74	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	50.69920	0.05070	48.25860	0.04826	50.699	26.74	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	45.92460	0.04592	43.70130	0.04370	45.925	26.74	0.05	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	41.86920	0.04187	39.83210	0.03983	41.869	26.74	0.04	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	39.54250	0.03954	37.61270	0.03761	39.543	26.74	0.04	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	35.75910	0.03576	34.00510	0.03401	35.759	26.74	0.04	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	34.24390	0.03424	32.56060	0.03256	34.244	26.74	0.04	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	23.07340	0.02307	21.91930	0.02192	23.073	26.74	0.03	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	21.42550	0.02143	20.35070	0.02035	21.426	26.74	0.02	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	17.91330	0.01791	17.00880	0.01701	17.913	26.74	0.02	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	17.12470	0.01712	16.25870	0.01626	17.125	26.74	0.02	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.87060	14.87060	14.80190	14.80190		19.66	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	364.57810	0.36458	389.81740	0.38982	364.578	18.64	0.29	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	409.09640	0.40910	395.25960	0.39526	409.096	21.58	0.31	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.90460	14.90460	14.86400	14.86400		19.69	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	431.18260	0.43118	0.00000	0.00000	431.183	18.70	0.31	4,667,264.60	1,000	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	508.59770	0.50860	0.00000	0.00000	508.598	21.09	0.36	5,382,254.40	1,000	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.03920	15.03920	14.97040	14.97040		19.80	0.00	7,519,600.00	500	30,459.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,059.45280	1.05945	1,103.63890	1.10364	1,059.453	20.03	0.50	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,141.96630	1.14197	1,187.39000	1.18739	1,141.966	20.20	0.52	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,369.90120	1.36990	1,418.28670	1.41829	1,369.901	20.63	0.57	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,397.80410	1.39780	1,446.76170	1.44676	1,397.804	20.68	0.58	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,168.65580	2.16866	2,224.39190	2.22439	2,168.656	22.05	0.70	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	241.56300	0.24156	237.53340	0.23753	241.563	24.29	0.17	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	240.86200	0.24086	236.85230	0.23685	240.862	24.30	0.17	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	206.28140	0.20628	203.27400	0.20327	206.281	25.32	0.14	0.00	0	6,370.00

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 13/03/2017	Foreign Exchange Future	19.38	Call	187.34110	0.18734	184.86070	0.18486	187.341	26.01	0.13	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	70.26440	0.07026	67.44030	0.06744	70.264	26.32	0.06	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			15.12520	15.12520	15.05640	15.05640		19.86	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	443.94290	0.44394	469.94930	0.46995	443.943	18.66	0.28	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	484.60220	0.48460	472.84120	0.47284	484.602	22.22	0.30	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			15.16240	15.16240	15.12400	15.12400		19.85	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	508.52720	0.50853	0.00000	0.00000	508.527	18.74	0.30	4,515,429.20	1,000	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	589.25770	0.58926	0.00000	0.00000	589.258	21.77	0.34	5,164,846.00	1,000	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.32330	15.32330	15.25350	15.25350		19.93	0.00	0.00	0	156,591.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	906.05730	0.90606	945.88860	0.94589	906.057	19.42	0.40	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,265.17620	1.26518	1,310.82480	1.31082	1,265.176	20.16	0.49	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,446.26330	1.44626	1,494.29180	1.49429	1,446.263	20.48	0.52	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	468.87840	0.46888	460.36250	0.46036	468.878	23.29	0.26	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	412.71450	0.41271	406.66810	0.40667	412.714	24.00	0.23	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	331.08220	0.33108	327.12910	0.32713	331.082	25.71	0.18	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.39070	15.39070	15.32040	15.32040		20.00	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	497.40260	0.49740	525.66210	0.52566	497.403	18.60	0.26	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	545.52540	0.54553	537.15810	0.53716	545.525	23.00	0.28	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.45580	15.45580	15.38270	15.38270		20.25	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.49220	15.49220	15.41920	15.41920		20.55	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.52860	15.52860	15.45570	15.45570		20.73	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.56510	15.56510	15.49210	15.49210		20.71	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.54380	14.54380	14.47560	14.47560		19.41	0.00	727,190.00	50	800.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.79990	14.79990	14.73120	14.73120		19.64	0.00	147,999.00	10	129.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.03920	15.03920	14.97040	14.97040		19.80	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.32330	15.32330	15.25350	15.25350		19.93	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry			18.95400	18.95400	18.82920	18.82920		17.66	0.00	0.00	0	131.00
£ / R	On 18/08/2016	Any day expiry			18.96580	18.96580	18.84060	18.84060		17.79	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	329.30050	0.32930	281.23460	0.28123	329.301	17.83	0.49	0.00	0	11,000.00
£ / R	On 31/08/2016	Any day expiry			19.01870	19.01870	18.89270	18.89270		17.61	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			19.05040	19.05040	18.92400	18.92400		17.64	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,180.56610	2.18057	2,304.01080	2.30401	2,180.566	19.00	0.94	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	2.12350	0.00212	1.91500	0.00192	2.123	31.48	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.09390	19.09390	18.96700	18.96700		17.60	0.00	1,126,540.10	59	60,053.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	430.15130	0.43015	492.24270	0.49224	430.151	17.57	0.43	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	19.60630	0.01961	18.09390	0.01809	19.606	22.02	0.03	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	12.15830	0.01216	12.09040	0.01209	12.158	25.28	0.02	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	6.08200	0.00608	5.24020	0.00524	6.082	29.44	0.01	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.46090	19.46090	19.33010	19.33010		17.69	0.00	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	129.32500	0.12932	143.21160	0.14321	129.325	17.63	0.12	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	405.32400	0.40532	447.64420	0.44764	405.324	17.26	0.29	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,249.87030	2.24987	2,356.44780	2.35645	2,249.870	19.02	0.77	0.00	0	4,885.00

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	23.01	Put	3,660.03540		3.66004	3,781.49360	3.78149	3,660.035		19.72	0.90	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	61.68900		0.06169	58.34090	0.05834	61.689		21.79	0.06	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	16.26470		0.01626	14.12480	0.01412	16.265		23.25	0.02	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.81030		19.81030	19.67850	19.67850			18.06	0.00	0.00	0	1,815.00
£ / R	On 25/04/2017	Any day expiry			19.99210		19.99210	19.85950	19.85950			18.28	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.22810		20.22810	20.09270	20.09270				0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.54380		20.54380	20.39830	20.39830			18.40	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13736		0.13736	0.13668	0.13668			21.64	0.00	0.00	0	969.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14033		0.14033	0.13963	0.13963			20.85	0.00	0.00	0	5,266.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14322		0.14322	0.14251	0.14251			20.62	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14665		0.14665	0.14592	0.14592			20.75	0.00	0.00	0	0.00
€ / R	On 29/07/2016	Any day expiry			15.80600		15.80600	15.74740	15.74740			19.28	0.00	0.00	0	65.00
€ / R	On 15/08/2016	Any day expiry			15.86810		15.86810	15.80900	15.80900			17.72	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.00070		16.00070	15.94140	15.94140			18.15	0.00	224,009.80	14	38,876.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	77.60150		0.07760	92.23960	0.09224	77.601		17.54	0.14	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	549.63570		0.54964	527.42980	0.52743	549.636		18.02	0.58	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	223.65510		0.22366	217.84460	0.21784	223.655		19.21	0.30	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			16.04190		16.04190	15.98270	15.98270			18.37	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.34750		16.34750	16.28610	16.28610			18.71	0.00	0.00	0	18,015.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	710.56960		0.71057	687.76200	0.68776	710.570		18.88	0.49	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,119.02860		1.11903	1,163.14280	1.16314	1,119.029		19.33	0.58	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	37.15670		0.03716	38.22190	0.03822	37.157		24.86	0.04	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.67880		16.67880	16.61700	16.61700			18.86	0.00	0.00	0	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.07230		17.07230	17.00820	17.00820			19.03	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.27640		17.27640	17.20700	17.20700			19.48	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.68577		98.68577	98.83824	98.83824				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.79882		95.79882	95.96038	95.96038				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.58578		94.58578	94.75318	94.75318				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.66407		96.66407	96.83072	96.83072				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.07488		100.07488	100.06919	100.06919				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.03417		100.03417	100.02972	100.02972				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.69058		99.69058	99.68734	99.68734				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.78103		99.78103	99.77969	99.77969				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.11718		100.11718	100.11530	100.11530				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.45893		99.45893	99.45728	99.45728				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.17969		99.17969	99.17737	99.17737				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.30541		99.30541	99.30485	99.30485				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.53498		98.53498	98.58613	98.58613				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
5Y STND	On 16/03/2021	Interest Rate Swap	97.90251	97.90251	97.90251	97.96103	97.96103				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	97.22995	97.22995	97.22995	97.29650	97.29650				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.52272	97.52272	97.52272	97.59781	97.59781				0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future	493.44100	493.44100	493.44100	492.64300	492.64300				0.00	0.00	0	2.00
AL37	On 03/11/2016	Index Future	502.84400	502.84400	502.84400	502.03700	502.03700				0.00	0.00	0	15.00
AL7T	On 04/08/2016	Index Future	571.63200	571.63200	571.63200	570.83700	570.83700				0.00	0.00	0	2.00
AL7T	On 03/11/2016	Index Future	582.52500	582.52500	582.52500	581.72300	581.72300				0.00	0.00	0	9.00
ALBI	On 04/08/2016	Index Future	520.09300	520.09300	520.09300	519.15600	519.15600				0.00	343,261,380.00	66	633.00
ALBI	On 03/11/2016	Index Future	530.00300	530.00300	530.00300	529.05600	529.05600				0.00	349,801,980.00	66	95.00
ALBI	On 02/02/2017	Index Future	540.44400	540.44400	540.44400	539.49400	539.49400				0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.83180	10.83180	10.83180	10.75840	10.75840			14.00	0.00	270,795.00	25	8,139.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.99340	10.99340	10.99340	10.91910	10.91910			14.15	0.00	0.00	0	82.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.14730	11.14730	11.14730	11.07270	11.07270			14.67	0.00	0.00	0	3,055.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.33170	11.33170	11.33170	11.25640	11.25640			15.29	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.40610	11.40610	11.40610	11.32920	11.32920			15.77	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.99730	10.99730	10.99730	10.99530	10.99530			15.16	0.00	87,978.40	8	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.19440	11.19440	11.19440	11.19250	11.19250			15.40	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.37950	11.37950	11.37950	11.37830	11.37830			15.61	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.77240	14.77240	14.77240	14.68900	14.68900			18.67	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.10930	15.10930	15.10930	15.02530	15.02530			19.16	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.43490	15.43490	15.43490	15.34830	15.34830			19.58	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.16890	2.16890	2.16890	2.16040	2.16040			16.56	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.19680	2.19680	2.19680	2.18810	2.18810			16.56	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.22190	2.22190	2.22190	2.21320	2.21320			17.69	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.15190	2.15190	2.15190	2.14320	2.14320			17.03	0.00	0.00	0	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.19930	2.19930	2.19930	2.19040	2.19040			17.32	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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
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 04/08/2016	Bond Future	10.32149	80.55675		10.34241	80.41934				0.00	0.00	0	6,771.00
ES33	On 03/11/2016	Bond Future	10.39722	78.28362		10.41875	78.14405				0.00	0.00	0	6,789.00
ES33	On 02/02/2017	Bond Future	10.47141	79.82636		10.49334	79.68604				0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.53277	77.68243		10.55000	10.55000				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	10.44125	85.22489		10.46216	85.06703				0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.51455	82.56968		10.53607	82.40932				0.00	0.00	0	0.00
ES42	On 02/02/2017	Bond Future	10.58401	84.19717		10.61000	10.61000				0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.64552	81.67669		10.67000	10.67000				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	517.98700	517.98700		517.06800	517.06800				0.00	0.00	0	449.00
GOVI	On 03/11/2016	GOVI	527.85800	527.85800		526.92800	526.92800				0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI	538.25700	538.25700		537.32400	537.32400				0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.87620	1.87620		1.86740	1.86740			18.68	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.91090	1.91090		1.90200	1.90200			19.08	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.94220	1.94220		1.93330	1.93330			19.35	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.74669	127.74669		127.68307	127.68307				0.00	142,309,812.66	1,114	2,380.00
I2025	On 03/11/2016	Bond Future	130.16363	130.16363		130.09951	130.09951				0.00	101,527,631.40	780	780.00
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	107.64333	107.64333		107.63137	107.63137				0.00	332,940,819.69	3,093	1,275.00
I2033	On 03/11/2016	Bond Future	108.66319	108.66319		108.65168	108.65168				0.00	325,989,570.00	3,000	3,000.00
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	133.32364	133.32364		133.53787	133.53787				0.00	947,397,785.84	7,106	14,236.00
I2038	On 03/11/2016	Bond Future	135.84616	135.84616		136.06522	136.06522				0.00	920,086,041.68	6,773	6,773.00
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	134.17128	134.17128		134.15613	134.15613				0.00	805,027,680.00	6,000	14,438.00
I2046	On 03/11/2016	Bond Future	135.20783	135.20783		135.19318	135.19318				0.00	811,246,980.00	6,000	6,000.00
I2046	On 31/03/2046	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
I2050	On 04/08/2016	Bond Future		142.06206	142.06206		142.04622	142.04622			0.00	1,509,835,573.68	10,628	16,340.00
I2050	On 03/11/2016	Bond Future		144.75003	144.75003		144.73442	144.73442			0.00	1,535,508,318.24	10,608	10,608.00
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		247.25300	247.25300		247.39500	247.39500			0.00	0.00	0	527.00
IGOV	On 03/11/2016	Index Future		251.97900	251.97900		252.12800	252.12800			0.00	0.00	0	561.00
IGOV	On 02/02/2017	Index Future		256.95900	256.95900		257.11700	257.11700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		670.13200	670.13200		670.69300	670.69300			0.00	0.00	0	149.00
ILBI	On 03/11/2016	Index Future		682.91600	682.91600		683.48700	683.48700			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.51000	92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.55000	92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.61000	92.39000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.65000	92.35000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.68000	92.32000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.71000	92.29000		7.71000	92.29000			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		0.14210	0.14210		0.14100	0.14100			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.14220	0.14220		0.14070	0.14070			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.14230	0.14230		0.14050	0.14050			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.04310	0.04310		0.04290	0.04290			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.04230	0.04230		0.04190	0.04190			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future		0.04200	0.04200		0.04150	0.04150			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.12130	10.12130		10.08190	10.08190		14.97	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		10.26250	10.26250		10.22290	10.22290		15.20	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		10.39750	10.39750		10.35770	10.35770		15.80	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.34660	1.34660		1.34380	1.34380			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.36190	1.36190		1.35670	1.35670			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.37710	1.37710		1.37220	1.37220			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.10020	1.10020		1.10130	1.10130			0.00	0.00	0	11,955.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future		1.10460	1.10460		1.10560	1.10560			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future		1.10900	1.10900		1.11000	1.11000			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
R186	On 04/08/2016	Bond Future			8.78686		112.91175		8.80742	112.76324		9.52	0.00	92,700,546.75	821	68,001.00
R186	On 04/08/2016	Bond Future	8.85	Call	963.46000		0.96346		974.78000	0.97478	963.460	9.58	0.60	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,193.49000		1.19349	1,189.11000	1.18911	1,193.490	9.61	9.61	0.68	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	92.93000		0.09293	165.71000	0.16571	92.930	9.73	9.73	0.11	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	39.61000		0.03961	83.51000	0.08351	39.610	9.79	9.79	0.05	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	24.89000		0.02489	57.64000	0.05764	24.890	9.82	9.82	0.03	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	3,642.96000		3.64296	3,518.24000	3.51824	3,642.960	9.85	9.85	0.98	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	3,981.66000		3.98166	3,850.00000	3.85000	3,981.660	9.88	9.88	0.99	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	5.31000		0.00531	16.95000	0.01695	5.310	9.91	9.91	0.01	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	0.48000		0.00048	2.56000	0.00256	0.480	10.03	10.03	0.00	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	0.00000		0.00000	0.02000	0.00002	0.000	10.12	10.12	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.82681		115.04112		8.84809	114.89042		9.22	0.00	86,280,840.00	750	28,318.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,798.77000		3.79877	3,726.53000	3.72653	3,798.770	9.48	9.48	0.69	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,787.58000		4.78758	4,699.95000	4.69995	4,787.580	9.60	9.60	0.76	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	487.70000		0.48770	532.84000	0.53284	487.700	9.75	9.75	0.15	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	438.80000		0.43880	480.86000	0.48086	438.800	9.78	9.78	0.14	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.86014		112.00369		8.88186	111.85289		9.42	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,775.81000		1.77581	1,744.16000	1.74416	1,775.810	9.32	9.32	0.36	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,941.26000		2.94126	3,036.95000	3.03695	2,941.260	9.51	9.51	0.47	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,625.91000		1.62591	1,694.69000	1.69469	1,625.910	9.80	9.80	0.31	0.00	0	750.00
R186	On 04/05/2017	Bond Future			8.87994		114.32266		8.90000	8.90000		9.19	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		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	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	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future			299.03483		299.03483	299.00269	299.00269				0.00	3,289,383.13	11	1,611.00
R197	On 03/11/2016	Bond Future			304.69255		304.69255	304.66131	304.66131				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			249.21126		249.21126	249.69012	249.69012			8.51	0.00	4,990,455,481.50	20,025	18,064.00
R202	On 03/11/2016	Bond Future			253.92643		253.92643	254.41563	254.41563				0.00	5,084,876,760.75	20,025	20,025.00
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			8.48629		99.78188	8.51690	99.63391			6.97	0.00	166,635,739.60	1,670	11,634.00
R2023	On 03/11/2016	Bond Future			8.52564		97.73275	8.55768	97.58252			6.98	0.00	301,114,602.75	3,081	2,228.00
R2023	On 02/02/2017	Bond Future			8.55796		99.65861	8.59114	99.50800			6.74	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.56493		97.78540	8.60000	8.60000			6.68	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			7.65389		103.92215	7.70034	103.87384			1.18	0.00	0.00	0	57,982.00
R203	On 03/11/2016	Bond Future			7.63699		101.71040	7.69677	101.66175			0.95	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.51628		103.71475	7.59736	103.66778			0.67	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
R203	On 04/05/2017	Bond Future		6.78815	101.68546		6.92000	6.92000		0.41	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		9.18219	91.17899		9.21285	90.96004			0.00	105,402,912.44	1,156	26,856.00
R2030	On 03/11/2016	Bond Future		9.22523	92.89846		9.25680	92.67593			0.00	71,531,814.20	770	5,530.00
R2030	On 02/02/2017	Bond Future		9.26338	90.72290		9.30000	9.30000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		9.29386	92.60161		9.33000	9.33000			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 04/08/2016	Bond Future		9.30258	94.37097		9.32822	94.17529		12.85	0.00	0.00	0	11,895.00
R2032	On 03/11/2016	Bond Future		9.34913	91.99205		9.37551	91.79316		13.14	0.00	0.00	0	102.00
R2032	On 02/02/2017	Bond Future		9.39091	93.80499		9.41780	93.60460		12.90	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		9.42143	91.58550		9.45000	9.45000		13.24	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 04/08/2016	Bond Future		9.39220	99.41955		9.41279	99.24667			0.00	0.00	0	4,563.00
R2035	On 03/11/2016	Bond Future		9.43941	96.79293		9.46056	96.61730			0.00	0.00	0	199.00
R2035	On 02/02/2017	Bond Future		9.48343	98.70026		9.51000	9.51000			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.51332	96.23604		9.54000	9.54000			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 04/08/2016	Bond Future		9.45217	91.67304		9.47278	91.50068		14.91	0.00	157,127,590.56	1,714	39,734.00
R2037	On 03/11/2016	Bond Future		9.49608	93.40183		9.51722	93.22672		14.63	0.00	160,090,736.62	1,714	2,424.00
R2037	On 02/02/2017	Bond Future		9.53598	90.98578		9.55745	90.80964		15.07	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.56923	92.86999		9.59000	9.59000		14.83	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		7.89646	101.29688		7.95269	101.17759		2.65	0.00	839,751,135.20	8,290	32,982.00
R204	On 03/11/2016	Bond Future		7.91590	103.20715		7.97899	103.08620		2.34	0.00	855,587,273.50	8,290	9,125.00
R204	On 02/02/2017	Bond Future		7.90648	101.19944		7.97715	101.07874		2.13	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.83022	103.29445		7.91000	7.91000		1.84	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		9.48207	95.73307		9.50770	95.50280		15.60	0.00	0.00	0	3,641.00
R2040	On 03/11/2016	Bond Future		9.52547	97.53840		9.55176	97.30436		15.31	0.00	0.00	0	10.00
R2040	On 02/02/2017	Bond Future		9.56498	94.95340		9.59000	9.59000		15.77	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.59796	96.91995		9.63000	9.63000		15.52	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 04/08/2016	Bond Future		9.53198	92.66415		9.55258	92.47800		16.31	0.00	62,084,980.50	670	19,125.00
R2044	On 03/11/2016	Bond Future		9.57495	94.41162		9.59606	94.22251		16.03	0.00	74,490,768.18	789	1,074.00

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
R2044	On 02/02/2017	Bond Future			9.61419		91.89021		9.63562	91.69984		16.52	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.64712		93.79329		9.67000	9.67000		16.27	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			9.52177		96.19322		9.54735	95.95665		16.16	0.00	2,275,835,391.98	23,659	55,391.00
R2048	On 03/11/2016	Bond Future			9.56620		93.56919		9.59244	93.32865		16.63	0.00	2,228,537,398.23	23,817	30,415.00
R2048	On 02/02/2017	Bond Future			9.60778		95.41301		9.63450	95.17017		16.37	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.63682		92.94423		9.66000	9.66000		16.89	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			8.11660		97.95398		8.16756	97.80650		3.97	0.00	58,772,388.00	600	69,754.00
R207	On 03/11/2016	Bond Future			8.14509		99.80123		8.20026	99.65151		3.59	0.00	59,880,738.00	600	3,614.00
R207	On 02/02/2017	Bond Future			8.15748		98.12473		8.21688	97.97465		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,206.03000		2.20603		2,096.69000	2.09669	2,206.030	3.54	0.78	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.14068		100.15621		8.21000	8.21000		3.10	0.00	0.00	0	0.00
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			8.27196		96.65392		8.31781	96.48646		5.27	0.00	263,575,239.84	2,727	45,512.00
R208	On 03/11/2016	Bond Future			8.30794		95.07410		8.35665	94.90407		5.07	0.00	259,267,070.70	2,727	2,779.00
R208	On 02/02/2017	Bond Future			8.33224		96.94772		8.38362	96.77681		4.76	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.32838		95.54960		8.38000	8.38000		4.61	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 04/08/2016	Bond Future			9.34671		74.61755		9.36726	74.47392		14.80	0.00	179,156,737.55	2,401	54,742.00
R209	On 04/08/2016	Bond Future	9.40	Call	934.59000		0.93459		954.85000	0.95485	934.590	14.93	0.58	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,911.24000		1.91124		1,867.51000	1.86751	1,911.240	15.11	0.83	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	83.11000		0.08311		150.80000	0.15080	83.110	15.20	0.09	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	0.22000		0.00022		1.36000	0.00136	0.220	15.69	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	8,019.55000		8.01955		7,875.96000	7.87596	8,019.550	15.69	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.38789		72.87430		9.40895	72.72835		15.17	0.00	186,776,830.90	2,563	4,412.00
R209	On 03/11/2016	Bond Future	10.25	Put	541.09000		0.54109		587.69000	0.58769	541.090	16.07	0.16	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.42476		74.31042		9.44612	74.16354		15.00	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.45175		72.69620		9.47000	9.47000		15.46	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

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
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	187.61774		187.61774		188.35299	188.35299			0.00	45,778,728.56	244	2,589.00
R210	On 03/11/2016	Bond Future	188.89055		188.89055		189.64065	189.64065			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	139.89941		139.89941		139.88511	139.88511			0.00	0.00	0	78.00
R211	On 03/11/2016	Bond Future	142.54625		142.54625		142.53248	142.53248			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	146.34375		146.34375		146.17837	146.17837			0.00	0.00	0	4,524.00
R212	On 03/11/2016	Bond Future	149.11256		149.11256		148.94482	148.94482			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	9.22182		85.48706		9.24740	85.31034		12.57	0.00	98,652,067.24	1,154	43,093.00
R213	On 03/11/2016	Bond Future	9.26638		83.54874		9.29268	83.36915		12.86	0.00	75,945,804.66	909	1,105.00
R213	On 02/02/2017	Bond Future	9.30740		85.19508		9.33421	85.01414		12.67	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.33370		83.40347		9.36000	9.36000		13.01	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	9.43641		74.98896		9.45694	74.83934		15.60	0.00	134,755,161.12	1,797	28,341.00
R214	On 04/08/2016	Bond Future	8.55	Call	0.10000	0.00010	0.48000	0.00048	0.100	15.24	0.00	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	377.61000	0.37761	427.20000	0.42720	377.610	15.65	0.31	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,878.19000	5.87819	5,731.59000	5.73159	5,878.190	16.53	1.00	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	11,738.22000	11.73822	11,588.60000	11.58860	11,738.220	16.53	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	9.47839		73.10625		9.49941	72.95426		16.03	0.00	188,979,656.25	2,585	5,994.00
R214	On 02/02/2017	Bond Future	9.51739		74.54686		9.53873	74.39374		15.81	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.54399		72.78882		9.57000	9.57000		16.31	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	25,127.13000	25,127.13000		25,018.98000	25,018.98000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,591.51000	25,591.51000		25,480.93000	25,480.93000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.66700	10.66700		10.65800	10.65800			15.70	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.84750	10.84750		10.83970	10.83970			15.93	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.72240	4.72240		4.66780	4.66780			13.86	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.70300	4.70300		4.64790	4.64790			14.12	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
ZMW / R	On 19/09/2016		Foreign Exchange Future	1.46960	1.46960	1.50950	1.50950			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.40700	1.40700	1.44080	1.44080			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.35430	1.35430	1.38580	1.38580			0.00	0.00	0	0.00
Total for Derivatives :											27,632,039,989.50	220,823	3 746 044.00
Grand Total:											27,632,039,989.50	220,823	3 746 044.00