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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/07/2016

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 26/07/2016	Any day expiry	14.37180	14.37180		14.39360	14.39360		20.75	0.00	103,893,742.20	7,229	0.00
\$ / R	On 27/07/2016	Any day expiry	14.41350	14.41350		14.39360	14.39360		20.76	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	33.95	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	0.05690	0.00006	0.70210	0.00070	39.32	0.00	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	0.00000	0.00000	0.03480	0.00003	52.25	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	0.00000	0.00000	0.05020	0.00005	53.15	0.00	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry	14.41350	14.41350		14.39370	14.39370		20.96	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry	14.41350	14.41350		14.39650	14.39650		21.03	0.00	0.00	0	2,155.00
\$ / R	On 01/08/2016	Any day expiry	14.42090	14.42090		14.40520	14.40520		19.19	0.00	0.00	0	0.00
\$ / R	On 01/08/2016	Any day expiry	14.52	Put	201.32790	0.20133	223.57280	0.22357	19.79	0.60	0.00	0	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	57.27890	0.05728	60.70500	0.06071	20.59	0.25	0.00	0	18,400.00
\$ / R	On 02/08/2016	Any day expiry	14.42340	14.42340		14.40810	14.40810		19.49	0.00	0.00	0	0.00
\$ / R	On 02/08/2016	Any day expiry	14.36	Call	189.52140	0.18952	195.56620	0.19557	19.59	0.57	0.00	0	6,000.00
\$ / R	On 05/08/2016	Any day expiry	14.43080	14.43080		14.41670	14.41670		20.23	0.00	0.00	0	1,713.00
\$ / R	On 11/08/2016	Any day expiry	14.44860	14.44860		14.43370	14.43370		19.82	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	1.06600	0.00107	1.27970	0.00128	23.91	0.00	0.00	0	2,000.00

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 11/08/2016	Any day expiry	14.43	Put	229.51960	0.22952	243.84540	0.24385	229.520	19.79	0.48	0.00	0	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	21.07500	0.02107	22.14820	0.02215	21.075	22.81	0.07	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.46040	14.46040	14.44500	14.44500		19.35	0.00	0.00	0	2,056.00
\$ / R	On 16/08/2016	Any day expiry			14.46340	14.46340	14.44790	14.44790		19.38	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	12.72400	0.01272	13.68750	0.01369	12.724	21.30	0.04	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			14.46630	14.46630	14.45070	14.45070		19.41	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	256.59420	0.25659	271.22600	0.27123	256.594	19.39	0.47	0.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,388.53020	1.38853	1,405.16450	1.40516	1,388.530	21.75	0.95	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	1.44770	0.00145	1.65800	0.00166	1.448	28.45	0.00	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			14.46930	14.46930	14.45360	14.45360		19.43	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	12.64560	0.01265	13.50100	0.01350	12.646	22.54	0.04	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			14.48410	14.48410	14.46770	14.46770		19.25	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			14.49300	14.49300	14.47630	14.47630		19.34	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.45250	0.00045	0.65820	0.00066	0.453	24.10	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	32.13980	0.03214	37.85270	0.03785	32.140	18.35	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	1.90220	0.00190	2.57570	0.00258	1.902	26.54	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	1.84820	0.00185	2.47930	0.00248	1.848	27.96	0.01	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.50180	14.50180	14.48480	14.48480		19.04	0.00	0.00	0	3,367.00
\$ / R	On 31/08/2016	Any day expiry			14.50750	14.50750	14.49040	14.49040		19.13	0.00	0.00	0	20.00
\$ / R	On 06/09/2016	Any day expiry			14.52450	14.52450	14.50730	14.50730		19.01	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.53010	14.53010	14.51290	14.51290		19.15	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			14.53300	14.53300	14.51570	14.51570		19.19	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	222.72950	0.22273	227.22340	0.22722	222.730	20.07	0.34	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	28.87720	0.02888	30.53380	0.03053	28.877	22.65	0.06	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			14.54430	14.54430	14.52690	14.52690		19.07	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	660.79610	0.66080	683.12980	0.68313	660.796	19.85	0.63	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	2.99710	0.00300	4.03740	0.00404	2.997	27.17	0.01	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.54990	14.54990	14.53250	14.53250		19.13	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.56120	14.56120	14.54380	14.54380		19.03	0.00	428,754,534.00	29,445	564,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	40.75880	0.04076	45.97280	0.04597	40.759	18.24	0.08	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	72.87080	0.07287	80.79760	0.08080	72.871	18.28	0.14	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	82.51260	0.08251	91.14460	0.09114	82.513	18.29	0.15	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	104.69640	0.10470	114.80780	0.11481	104.696	18.30	0.18	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	108.79030	0.10879	119.15670	0.11916	108.790	18.31	0.19	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	126.37320	0.12637	137.77150	0.13777	126.373	18.32	0.21	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	749.58680	0.74959	746.60530	0.74661	749.587	18.51	0.72	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	621.61790	0.62162	621.29810	0.62130	621.618	18.70	0.65	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	260.41790	0.26042	277.49810	0.27750	260.418	18.70	0.35	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	563.35610	0.56336	564.28100	0.56428	563.356	18.79	0.61	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	397.15900	0.39716	417.70690	0.41771	397.159	18.98	0.46	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	412.54590	0.41255	416.57740	0.41658	412.546	19.12	0.50	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	451.34590	0.45135	472.77740	0.47278	451.346	19.12	0.50	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	404.03000	0.40403	408.20880	0.40821	404.030	19.16	0.49	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	510.20410	0.51020	532.33330	0.53233	510.204	19.31	0.54	0.00	0	1,400.00

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	14.72	Call	363.60140		0.36360		368.45630	0.36846	363.601	19.34	0.46	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	547.21360		0.54721		569.70360	0.56970	547.214	19.42	0.56	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	316.20950		0.31621		321.76510	0.32177	316.210	19.58	0.41	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	268.27240		0.26827		274.40590	0.27441	268.272	19.86	0.36	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	707.07240		0.70707		730.60590	0.73061	707.072	19.86	0.64	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	214.47300		0.21447		221.03550	0.22104	214.473	20.22	0.31	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	191.44820		0.19145		198.09910	0.19810	191.448	20.41	0.28	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,174.19270		1.17419	1,198.01270	1.19801	1,174.193	20.95	0.79	0.00	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,259.27200		1.25927	1,282.92440	1.28292	1,259.272	21.13	0.81	0.00	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	99.85830		0.09986	105.78020	0.10578	99.858	21.42	0.16	0.00	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	84.68880		0.08469	90.27720	0.09028	84.689	21.68	0.14	0.00	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	81.66750		0.08167	87.15580	0.08716	81.668	21.73	0.14	0.00	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	52.69130		0.05269	56.99020	0.05699	52.691	22.30	0.09	0.00	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	45.51240		0.04551	49.44270	0.04944	45.512	22.49	0.08	0.00	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	38.83790		0.03884	42.38990	0.04239	38.838	22.70	0.07	0.00	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	37.90210		0.03790	41.39880	0.04140	37.902	22.73	0.07	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	36.09890		0.03610	39.48550	0.03949	36.099	22.79	0.07	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	10.88980		0.01089	12.49370	0.01249	10.890	24.38	0.02	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.97470		0.00097	1.34200	0.00134	0.975	26.29	0.00	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.58390	14.58390		14.56630	14.56630		19.03	0.00	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			14.58670	14.58670		14.56910	14.56910		19.05	0.00	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	4.34250		0.00434	5.42080	0.00542	4.343	21.96	0.01	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	88.27360		0.08827	97.22460	0.09722	88.274	18.33	0.15	0.00	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	8.40840		0.00841	10.05820	0.01006	8.408	24.44	0.02	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	6.83060		0.00683	8.27340	0.00827	6.831	24.55	0.01	0.00	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.59230	14.59230		14.57460	14.57460		19.13	0.00	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.63180	14.63180		14.61360	14.61360		19.04	0.00	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			14.64590	14.64590		14.62760	14.62760		18.97	0.00	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	564.95200		0.56495	573.61970	0.57362	564.952	18.89	0.54	0.00	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.66560	14.66560		14.64710	14.64710		18.92	0.00	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.37920		0.00738	8.27600	0.00828	7.379	20.10	0.01	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	123.49630		0.12350	138.56920	0.13857	123.496	17.98	0.17	0.00	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	25.72080		0.02572	30.80670	0.03081	25.721	26.22	0.04	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	24.65830		0.02466	29.66170	0.02966	24.658	26.39	0.03	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.66840	14.66840		14.64980	14.64980		18.94	0.00	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	82.61130		0.08261	94.42530	0.09443	82.611	17.93	0.12	0.00	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	803.08960		0.80309	833.94580	0.83395	803.090	19.61	0.59	0.00	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	172.21220		0.17221	183.63470	0.18363	172.212	21.44	0.20	0.00	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.69950	14.69950		14.68100	14.68100		19.03	0.00	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	746.40360		0.74640	775.98880	0.77599	746.404	19.43	0.54	0.00	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	172.71070		0.17271	183.22110	0.18322	172.711	21.71	0.19	0.00	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.72780	14.72780		14.70930	14.70930		19.16	0.00	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	108.04540		0.10805	119.71670	0.11972	108.045	18.02	0.14	0.00	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,213.91260		1.21391	1,243.80700	1.24381	1,213.913	20.49	0.67	0.00	0.00	0	9,615.00

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\$ / R	On 17/11/2016	Any day expiry	17.09	Call	119.72470	0.11972	128.25570	0.12826	119.725	22.73	0.13	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.75890	14.75890	14.74040	14.74040		19.15	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	9.37210	0.00937	10.22810	0.01023	9.372	18.29	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	165.60680	0.16561	180.62040	0.18062	165.607	18.05	0.18	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	43.60920	0.04361	48.48740	0.04849	43.609	26.81	0.05	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.80410	14.80410	14.78570	14.78570		19.27	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.81820	14.81820	14.79990	14.79990		19.25	0.00	168,823,752.60	11,393	114,729.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	13.62380	0.01362	14.76750	0.01477	13.624	18.19	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	96.32320	0.09632	106.23130	0.10623	96.323	17.90	0.11	0.00	0	143,865.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	130.60580	0.13061	142.93380	0.14293	130.606	17.94	0.14	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	155.69150	0.15569	169.23200	0.16923	155.691	17.99	0.17	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	188.74550	0.18875	203.68080	0.20368	188.745	18.06	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	240.10710	0.24011	256.85660	0.25686	240.107	18.15	0.23	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	254.30870	0.25431	0.00000	0.00000	254.309	18.17	0.24	39,503,872.80	12,000	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	337.67730	0.33768	357.31430	0.35731	337.677	18.41	0.29	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	416.11590	0.41612	437.61930	0.43762	416.116	18.62	0.34	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	459.03000	0.45903	481.40180	0.48140	459.030	18.72	0.36	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	527.97960	0.52798	551.55650	0.55156	527.980	18.88	0.39	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	552.17060	0.55217	576.12420	0.57612	552.171	18.93	0.40	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	617.84900	0.61785	642.71450	0.64271	617.849	19.07	0.43	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	654.85370	0.65485	680.17200	0.68017	654.854	19.14	0.45	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	709.66520	0.70967	735.57840	0.73558	709.665	19.25	0.47	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	773.95540	0.77396	800.39490	0.80039	773.955	19.40	0.50	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	816.23960	0.81624	842.98060	0.84298	816.240	19.50	0.51	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	828.51460	0.82851	855.33280	0.85533	828.515	19.53	0.51	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	646.71460	0.64671	655.23280	0.65523	646.715	19.53	0.49	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	955.78480	0.95578	983.28700	0.98329	955.785	19.80	0.56	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	962.35690	0.96236	989.88810	0.98989	962.357	19.82	0.56	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,091.51560	1.09152	1,119.48180	1.11948	1,091.516	20.10	0.59	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	509.71560	0.50972	519.38180	0.51938	509.716	20.10	0.41	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	480.61970	0.48062	490.44110	0.49044	480.620	20.26	0.39	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,162.41970	1.16242	1,190.54110	1.19054	1,162.420	20.26	0.61	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,213.05780	1.21306	1,241.26730	1.24127	1,213.058	20.37	0.63	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,294.23460	1.29423	1,322.53650	1.32254	1,294.235	20.54	0.64	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,384.90410	1.38490	1,413.26030	1.41326	1,384.904	20.73	0.66	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	391.50370	0.39150	401.56860	0.40157	391.504	20.81	0.33	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,540.56590	1.54057	1,568.91610	1.56892	1,540.566	21.05	0.69	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,700.05320	1.70005	1,728.31090	1.72831	1,700.053	21.32	0.72	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	298.01580	0.29802	307.88580	0.30789	298.016	21.47	0.26	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,922.75400	1.92275	1,950.75080	1.95075	1,922.754	21.69	0.76	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,973.28280	1.97328	2,001.20710	2.00121	1,973.283	21.77	0.77	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	258.40710	0.25841	268.00320	0.26800	258.407	21.80	0.23	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,109.71160	2.10971	2,137.40970	2.13741	2,109.712	21.99	0.78	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	226.98860	0.22699	236.26350	0.23626	226.989	22.10	0.21	0.00	0	16,000.00

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 19/12/2016	Foreign Exchange Future	16.91	Call	209.15150	0.20915	218.19550	0.21820	209.152	22.29	0.19	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	203.15500	0.20316	212.11450	0.21211	203.155	22.36	0.19	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	198.49160	0.19849	207.37970	0.20738	198.492	22.41	0.18	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	150.10510	0.15011	158.08160	0.15808	150.105	23.14	0.14	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	140.17660	0.14018	147.93220	0.14793	140.177	23.50	0.13	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	138.42400	0.13842	146.13660	0.14614	138.424	23.57	0.13	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	122.07850	0.12208	129.37020	0.12937	122.079	24.27	0.12	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	119.25520	0.11926	126.46850	0.12647	119.255	24.41	0.11	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	117.42990	0.11743	124.59010	0.12459	117.430	24.50	0.11	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	116.53170	0.11653	123.66550	0.12367	116.532	24.54	0.11	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	88.87200	0.08887	95.08650	0.09509	88.872	26.28	0.08	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	83.80890	0.08381	89.81700	0.08982	83.809	26.30	0.08	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	82.65480	0.08265	88.61490	0.08861	82.655	26.30	0.08	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	74.45240	0.07445	80.05750	0.08006	74.452	26.30	0.07	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	69.40630	0.06941	74.78090	0.07478	69.406	26.30	0.07	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	50.36510	0.05037	54.77020	0.05477	50.365	26.30	0.05	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	48.57890	0.04858	52.88350	0.05288	48.579	26.30	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	46.51320	0.04651	50.69920	0.05070	46.513	26.30	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	42.00660	0.04201	45.92460	0.04592	42.007	26.30	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	38.18940	0.03819	41.86920	0.04187	38.189	26.30	0.04	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	36.00410	0.03600	39.54250	0.03954	36.004	26.30	0.04	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	32.45870	0.03246	35.75910	0.03576	32.459	26.30	0.04	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	31.04170	0.03104	34.24390	0.03424	31.042	26.30	0.03	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	20.65930	0.02066	23.07340	0.02307	20.659	26.30	0.02	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	19.13890	0.01914	21.42550	0.02143	19.139	26.30	0.02	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	15.91080	0.01591	17.91330	0.01791	15.911	26.30	0.02	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	15.18850	0.01519	17.12470	0.01712	15.188	26.30	0.02	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.88890	14.88890	14.87060	14.87060		19.32	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	345.81930	0.34582	364.57810	0.36458	345.819	18.30	0.28	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	400.24740	0.40025	409.09640	0.40910	400.247	21.24	0.31	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.92290	14.92290	14.90460	14.90460		19.36	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	411.40660	0.41141	431.18260	0.43118	411.407	18.37	0.31	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	500.19160	0.50019	508.59770	0.50860	500.192	20.76	0.36	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.05710	15.05710	15.03920	15.03920		19.46	0.00	15,132,385.50	1,005	30,959.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,032.58620	1.03259	1,059.45280	1.05945	1,032.586	19.70	0.50	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,114.78440	1.11478	1,141.96630	1.14197	1,114.784	19.86	0.52	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,342.15230	1.34215	1,369.90120	1.36990	1,342.152	20.30	0.57	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,370.01350	1.37001	1,397.80410	1.39780	1,370.014	20.35	0.58	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,140.86730	2.14087	2,168.65580	2.16866	2,140.867	21.73	0.70	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	233.63300	0.23363	241.56300	0.24156	233.633	23.97	0.17	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	232.94260	0.23294	240.86200	0.24086	232.943	23.99	0.17	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	199.05810	0.19906	206.28140	0.20628	199.058	25.01	0.14	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	180.55460	0.18055	187.34110	0.18734	180.555	25.70	0.13	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	66.43270	0.06643	70.26440	0.07026	66.433	26.01	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			15.14290	15.14290					0	0.00
\$ / R	13.95	Put	On 12/04/2017	Any day expiry	423.41550	0.42342	443.94290	0.44394	423.416	18.33	0.27	0.00	0	1,000.00
\$ / R	17.02	Call	On 12/04/2017	Any day expiry	474.24860	0.47425	484.60220	0.48460	474.249	21.91	0.29	0.00	0	1,000.00
\$ / R			On 25/04/2017	Any day expiry	15.18010	15.18010	15.16240	15.16240		19.51	0.00	0.00	0	0.00
\$ / R	14.10	Put	On 25/04/2017	Any day expiry	486.61480	0.48661	508.52720	0.50853	486.615	18.41	0.29	0.00	0	1,000.00
\$ / R	16.67	Call	On 25/04/2017	Any day expiry	578.36980	0.57837	589.25770	0.58926	578.370	21.45	0.34	0.00	0	1,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	15.34110	15.34110	15.32330	15.32330		19.64	0.00	3,835,275.00	250	156,591.00
\$ / R	14.89	Put	On 19/06/2017	Foreign Exchange Future	877.36060	0.87736	906.05730	0.90606	877.361	19.06	0.40	0.00	0	1,297.00
\$ / R	15.50	Put	On 19/06/2017	Foreign Exchange Future	1,234.94630	1.23495	1,265.17620	1.26518	1,234.946	19.81	0.48	0.00	0	150.00
\$ / R	15.78	Put	On 19/06/2017	Foreign Exchange Future	1,415.75450	1.41575	1,446.26330	1.44626	1,415.755	20.14	0.52	0.00	0	3,155.00
\$ / R	18.15	Call	On 19/06/2017	Foreign Exchange Future	457.22090	0.45722	468.87840	0.46888	457.221	22.97	0.25	0.00	0	1,297.00
\$ / R	18.65	Call	On 19/06/2017	Foreign Exchange Future	400.53530	0.40054	412.71450	0.41271	400.535	23.67	0.22	0.00	0	150.00
\$ / R	19.71	Call	On 19/06/2017	Foreign Exchange Future	320.18520	0.32019	331.08220	0.33108	320.185	25.38	0.18	0.00	0	3,155.00
\$ / R			On 12/07/2017	Any day expiry	15.40850	15.40850	15.39070	15.39070		19.66	0.00	0.00	0	0.00
\$ / R	13.95	Put	On 12/07/2017	Any day expiry	475.31360	0.47531	497.40260	0.49740	475.314	18.27	0.26	0.00	0	1,000.00
\$ / R	17.98	Call	On 12/07/2017	Any day expiry	533.74160	0.53374	545.52540	0.54553	533.742	22.70	0.28	0.00	0	1,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	15.47670	15.47670	15.45580	15.45580		19.92	0.00	0.00	0	2,700.00
\$ / R			On 18/12/2017	Foreign Exchange Future	15.51400	15.51400	15.49220	15.49220		20.25	0.00	0.00	0	70.00
\$ / R			On 19/03/2018	Foreign Exchange Future	15.55140	15.55140	15.52860	15.52860		20.42	0.00	0.00	0	70.00
\$ / R			On 18/06/2018	Foreign Exchange Future	15.58870	15.58870	15.56510	15.56510		20.48	0.00	0.00	0	70.00
\$ / R MAXI			On 19/09/2016	Foreign Exchange Future	14.56120	14.56120	14.54380	14.54380		19.03	0.00	742,621.20	51	797.00
\$ / R MAXI			On 19/12/2016	Foreign Exchange Future	14.81820	14.81820	14.79990	14.79990		19.25	0.00	311,182.20	21	144.00
\$ / R MAXI			On 13/03/2017	Foreign Exchange Future	15.05710	15.05710	15.03920	15.03920		19.46	0.00	45,171.30	3	52.00
\$ / R MAXI			On 19/06/2017	Foreign Exchange Future	15.34110	15.34110	15.32330	15.32330		19.64	0.00	0.00	0	0.00
£ / R			On 15/08/2016	Any day expiry	18.95990	18.95990	18.95400	18.95400		16.47	0.00	0.00	0	131.00
£ / R			On 18/08/2016	Any day expiry	18.97230	18.97230	18.96580	18.96580		16.71	0.00	0.00	0	0.00
£ / R	19.00	Call	On 18/08/2016	Any day expiry	304.62770	0.30463	329.30050	0.32930	304.628	16.74	0.49	0.00	0	11,000.00
£ / R			On 31/08/2016	Any day expiry	19.02780	19.02780	19.01870	19.01870		16.72	0.00	0.00	0	3.00
£ / R			On 08/09/2016	Any day expiry	19.05960	19.05960	19.05040	19.05040		16.77	0.00	0.00	0	0.00
£ / R	21.20	Put	On 08/09/2016	Any day expiry	2,161.86860	2.16187	2,180.56610	2.18057	2,161.869	17.79	0.95	0.00	0	12,264.00
£ / R	25.85	Call	On 08/09/2016	Any day expiry	1.86350	0.00186	2.12350	0.00212	1.863	31.39	0.00	0.00	0	12,264.00
£ / R			On 19/09/2016	Foreign Exchange Future	19.10350	19.10350	19.09390	19.09390		16.77	0.00	40,289,281.50	2,109	60,068.00
£ / R	18.90	Put	On 19/09/2016	Foreign Exchange Future	397.52610	0.39753	430.15130	0.43015	397.526	16.74	0.42	0.00	0	15,000.00
£ / R	22.50	Call	On 19/09/2016	Foreign Exchange Future	15.55970	0.01556	19.60630	0.01961	15.560	21.34	0.03	0.00	0	500.00
£ / R	23.60	Call	On 19/09/2016	Foreign Exchange Future	10.16560	0.01017	12.15830	0.01216	10.166	24.82	0.02	0.00	0	10,000.00
£ / R	25.30	Call	On 19/09/2016	Foreign Exchange Future	5.44110	0.00544	6.08200	0.00608	5.441	29.27	0.01	0.00	0	800.00
£ / R			On 19/12/2016	Foreign Exchange Future	19.47390	19.47390	19.46090	19.46090		17.31	0.00	19,707,586.80	1,012	2,012.00
£ / R	17.13	Put	On 19/12/2016	Foreign Exchange Future	118.87510	0.11888	129.32500	0.12932	118.875	17.31	0.11	0.00	0	4,885.00
£ / R	18.41	Put	On 19/12/2016	Foreign Exchange Future	383.70120	0.38370	405.32400	0.40532	383.701	16.89	0.28	0.00	0	783.00
£ / R	21.41	Put	On 19/12/2016	Foreign Exchange Future	2,224.38160	2.22438	2,249.87030	2.24987	2,224.382	18.67	0.77	0.00	0	4,885.00
£ / R	23.01	Put	On 19/12/2016	Foreign Exchange Future	3,638.48950	3.63849	3,660.03540	3.66004	3,638.490	19.33	0.90	0.00	0	783.00
£ / R	24.46	Call	On 19/12/2016	Foreign Exchange Future	61.77630	0.06178	61.68900	0.06169	61.776	21.82	0.06	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	26.94	Call	17.92550		0.01793		16.26470	0.01626	17.925	23.60	0.02	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.82440		19.82440		19.81030	19.81030		17.79	0.00	1,982,440.00	100	1,815.00
£ / R	On 25/04/2017	Any day expiry			20.00560		20.00560		19.99210	19.99210		18.03	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.24330		20.24330		20.22810	20.22810			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.56370		20.56370		20.54380	20.54380		18.21	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13941		0.13941		0.13736	0.13736		21.43	0.00	557.66	4	969.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14243		0.14243		0.14033	0.14033		20.60	0.00	0.00	0	5,266.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14536		0.14536		0.14322	0.14322		20.52	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14884		0.14884		0.14665	0.14665		20.77	0.00	0.00	0	0.00
€ / R	On 29/07/2016	Any day expiry			15.82980		15.82980		15.80600	15.80600		19.55	0.00	0.00	0	65.00
€ / R	On 15/08/2016	Any day expiry			15.89000		15.89000		15.86810	15.86810		17.73	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.02640		16.02640		16.00070	16.00070		18.13	0.00	26,026,873.60	1,624	38,610.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	70.14730		0.07015		77.60150	0.07760	70.147	17.39	0.13	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	559.05260		0.55905		549.63570	0.54964	559.053	17.95	0.59	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	226.05970		0.22606		223.65510	0.22366	226.060	19.13	0.31	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			16.06820		16.06820		16.04190	16.04190		18.26	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.37640		16.37640		16.34750	16.34750		18.60	0.00	6,141,150.00	375	18,015.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	718.25650		0.71826		710.56960	0.71057	718.256	18.78	0.50	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,096.40050		1.09640		1,119.02860	1.11903	1,096.401	19.25	0.58	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	39.40970		0.03941		37.15670	0.03716	39.410	25.08	0.04	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.70940		16.70940		16.67880	16.67880		18.89	0.00	4,177,350.00	250	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.10390		17.10390		17.07230	17.07230		19.13	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.31000		17.31000		17.27640	17.27640		19.43	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.50198		98.50198		98.68577	98.68577			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.59454		95.59454		95.79882	95.79882			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.36209		94.36209		94.58578	94.58578			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.42658		96.42658		96.66407	96.66407			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.07441		100.07441		100.07488	100.07488			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.03385		100.03385		100.03417	100.03417			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.68739		99.68739		99.69058	99.69058			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.77431		99.77431		99.78103	99.78103			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.10637		100.10637		100.11718	100.11718			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.44344		99.44344		99.45893	99.45893			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.16148		99.16148		99.17969	99.17969			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.28327		99.28327		99.30541	99.30541			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.43536		98.43536		98.53498	98.53498			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.78642		97.78642		97.90251	97.90251			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.09889		97.09889		97.22995	97.22995			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 21/09/2021	Interest Rate Swap		97.38062	97.38062		97.52272	97.52272			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future		494.43500	494.43500		493.44100	493.44100			0.00	0.00	0	2.00
AL37	On 03/11/2016	Index Future		503.85400	503.85400		502.84400	502.84400			0.00	0.00	0	15.00
AL7T	On 04/08/2016	Index Future		573.31000	573.31000		571.63200	571.63200			0.00	0.00	0	2.00
AL7T	On 03/11/2016	Index Future		584.23100	584.23100		582.52500	582.52500			0.00	0.00	0	9.00
ALBI	On 04/08/2016	Index Future		521.86800	521.86800		520.09300	520.09300			0.00	1,450,793,040.00	278	355.00
ALBI	On 03/11/2016	Index Future		531.80900	531.80900		530.00300	530.00300			0.00	1,478,429,020.00	278	373.00
ALBI	On 02/02/2017	Index Future		542.28000	542.28000		540.44400	540.44400			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		10.91780	10.91780		10.83180	10.83180		13.62	0.00	6,550,680.00	600	8,139.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.08040	11.08040		10.99340	10.99340		13.88	0.00	2,770,100.00	250	207.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.23380	11.23380		11.14730	11.14730		14.43	0.00	1,404,225.00	125	3,180.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.41870	11.41870		11.33170	11.33170		15.00	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.49470	11.49470		11.40610	11.40610		15.52	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		11.01920	11.01920		10.99730	10.99730		14.81	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		11.21710	11.21710		11.19440	11.19440		15.07	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		11.40210	11.40210		11.37950	11.37950		15.37	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future		14.70990	14.70990		14.77240	14.77240		18.18	0.00	73,314,141.60	4,984	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future		15.04670	15.04670		15.10930	15.10930		18.79	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		15.36840	15.36840		15.43490	15.43490		19.23	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.17520	2.17520		2.16890	2.16890		16.10	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.20360	2.20360		2.19680	2.19680		16.17	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.22880	2.22880		2.22190	2.22190		17.36	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.15670	2.15670		2.15190	2.15190		16.76	0.00	0.00	0	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.20480	2.20480		2.19930	2.19930		17.08	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

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
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	10.27041	80.89380		10.32149	80.55675				0.00	0.00	0	6,771.00
ES33	On 03/11/2016	Bond Future	10.34456	78.62660		10.39722	78.28362				0.00	0.00	0	6,789.00
ES33	On 02/02/2017	Bond Future	10.41715	80.17519		10.47141	79.82636				0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.47677	78.03843		10.53277	77.68243				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	10.39521	85.57428		10.44125	85.22489				0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.46709	82.92526		10.51455	82.56968				0.00	124,968,366.82	1,507	1,507.00
ES42	On 02/02/2017	Bond Future	10.53518	84.55875		10.58401	84.19717				0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.59514	82.04572		10.64552	81.67669				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	519.69100	519.69100		517.98700	517.98700				0.00	0.00	0	449.00
GOVI	On 03/11/2016	GOVI	529.59100	529.59100		527.85800	527.85800				0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI	540.01800	540.01800		538.25700	538.25700				0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.87840	1.87840		1.87620	1.87620			18.28	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.91320	1.91320		1.91090	1.91090			18.70	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.94480	1.94480		1.94220	1.94220			19.02	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.71116	127.71116		127.74669	127.74669				0.00	0.00	0	2,380.00
I2025	On 03/11/2016	Bond Future	130.12672	130.12672		130.16363	130.16363				0.00	0.00	0	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	107.57978	107.57978		107.64333	107.64333				0.00	98,005,179.58	911	531.00
I2033	On 03/11/2016	Bond Future	108.59781	108.59781		108.66319	108.66319				0.00	98,932,604.91	911	3,911.00
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	133.33894	133.33894		133.32364	133.32364				0.00	1,451,527,700.84	10,886	13,364.00
I2038	On 03/11/2016	Bond Future	135.86106	135.86106		135.84616	135.84616				0.00	1,466,348,420.58	10,793	17,566.00
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	133.90096	133.90096		134.17128	134.17128				0.00	1,476,391,984.96	11,026	14,438.00
I2046	On 03/11/2016	Bond Future	134.93171	134.93171		135.20783	135.20783				0.00	1,487,757,034.46	11,026	17,026.00
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	142.41691	142.41691		142.06206	142.06206				0.00	1,569,434,348.20	11,020	5,320.00
I2050	On 03/11/2016	Bond Future	145.11061	145.11061		144.75003	144.75003				0.00	1,599,118,922.20	11,020	21,628.00

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 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	247.16100	247.16100		247.25300	247.25300			0.00	150,768,210.00	61	466.00
IGOV	On 03/11/2016		Index Future	251.88500	251.88500		251.97900	251.97900			0.00	153,649,850.00	61	622.00
IGOV	On 02/02/2017		Index Future	256.85900	256.85900		256.95900	256.95900			0.00	0.00	0	0.00
ILBI	On 04/08/2016		Index Future	669.86200	669.86200		670.13200	670.13200			0.00	0.00	0	149.00
ILBI	On 03/11/2016		Index Future	682.64000	682.64000		682.91600	682.91600			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016		Jibar Tradeable Future	7.35000	92.65000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.38000	92.62000		7.35000	92.65000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016		Jibar Tradeable Future	7.40000	92.60000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016		Jibar Tradeable Future	7.43000	92.57000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.46000	92.54000		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	7.63000	92.37000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.66000	92.34000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	7.69000	92.31000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	7.72000	92.28000		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	0.14260	0.14260		0.14210	0.14210			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016		Foreign Exchange Future	0.14270	0.14270		0.14220	0.14220			0.00	0.00	0	0.00
KES / R	On 13/03/2017		Foreign Exchange Future	0.14290	0.14290		0.14230	0.14230			0.00	0.00	0	0.00
NGN / R	On 19/09/2016		Foreign Exchange Future	0.04370	0.04370		0.04310	0.04310			0.00	0.00	0	0.00
NGN / R	On 19/12/2016		Foreign Exchange Future	0.04280	0.04280		0.04230	0.04230			0.00	0.00	0	0.00
NGN / R	On 13/03/2017		Foreign Exchange Future	0.04230	0.04230		0.04200	0.04200			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016		Foreign Exchange Future	10.23560	10.23560		10.12130	10.12130		14.73	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016		Foreign Exchange Future	10.37840	10.37840		10.26250	10.26250		14.91	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017		Foreign Exchange Future	10.51460	10.51460		10.39750	10.39750		15.54	0.00	0.00	0	0.00
PULA / R	On 19/09/2016		Foreign Exchange Future	1.34610	1.34610		1.34660	1.34660			0.00	0.00	0	0.00
PULA / R	On 19/12/2016		Foreign Exchange Future	1.36150	1.36150		1.36190	1.36190			0.00	0.00	0	0.00
PULA / R	On 13/03/2017		Foreign Exchange Future	1.37670	1.37670		1.37710	1.37710			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016		Foreign Exchange Future	1.10060	1.10060		1.10020	1.10020			0.00	0.00	0	11,955.00
QUANTO € / \$	On 19/12/2016		Foreign Exchange Future	1.10520	1.10520		1.10460	1.10460			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017		Foreign Exchange Future	1.10970	1.10970		1.10900	1.10900			0.00	0.00	0	0.00
R186	On 04/08/2016		Bond Future	8.74112	113.24311		8.78686	112.91175			0.00	2,925,748,989.96	25,836	49,830.00
R186	On 04/08/2016	8.85	Call	1,141.97000	1.14197		963.46000	0.96346	1,141.970	9.58	0.68	0.00	0	750.00

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	8.90	Call	1,399.26000	1.39926		1,193.49000	1.19349	1,399.260	9.61	0.75	0.00	0	500.00	
R186	On 04/08/2016	Bond Future	9.10	Put	50.22000	0.05022		92.93000	0.09293	50.220	9.73	0.07	0.00	0	2,500.00	
R186	On 04/08/2016	Bond Future	9.20	Put	18.82000	0.01882		39.61000	0.03961	18.820	9.79	0.03	0.00	0	2,500.00	
R186	On 04/08/2016	Bond Future	9.25	Put	11.03000	0.01103		24.89000	0.02489	11.030	9.82	0.02	0.00	0	1,000.00	
R186	On 04/08/2016	Bond Future	9.30	Call	3,965.35000	3.96535		3,642.96000	3.64296	3,965.350	9.85	0.99	0.00	0	500.00	
R186	On 04/08/2016	Bond Future	9.35	Call	4,307.38000	4.30738		3,981.66000	3.98166	4,307.380	9.88	0.99	0.00	0	500.00	
R186	On 04/08/2016	Bond Future	9.40	Put	1.87000	0.00187		5.31000	0.00531	1.870	9.91	0.00	0.00	0	3,569.00	
R186	On 04/08/2016	Bond Future	9.60	Put	0.12000	0.00012		0.48000	0.00048	0.120	10.03	0.00	0.00	0	4,031.00	
R186	On 04/08/2016	Bond Future	10.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	10.12	0.00	0.00	0	6,500.00	
R186	On 03/11/2016	Bond Future			8.77937	115.37808		8.82681	115.04112		9.22	0.00	3,075,402,722.40	26,655	53,167.00	
R186	On 03/11/2016	Bond Future	9.20	Call	4,023.49000	4.02349		3,798.77000	3.79877	4,023.490	9.48	0.71	0.00	0	1,425.00	
R186	On 03/11/2016	Bond Future	9.40	Call	5,039.52000	5.03952		4,787.58000	4.78758	5,039.520	9.60	0.78	0.00	0	1,425.00	
R186	On 03/11/2016	Bond Future	9.66	Put	431.24000	0.43124		487.70000	0.48770	431.240	9.75	0.14	0.00	0	5,000.00	
R186	On 03/11/2016	Bond Future	9.71	Put	386.94000	0.38694		438.80000	0.43880	386.940	9.78	0.13	0.00	0	5,000.00	
R186	On 02/02/2017	Bond Future			8.81098	112.34601		8.86014	112.00369		9.42	0.00	0.00	0	0.00	
R186	On 02/02/2017	Bond Future	8.43	Call	1,893.85000	1.89385		1,775.81000	1.77581	1,893.850	9.32	0.37	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	8.90	Put	2,774.69000	2.77469		2,941.26000	2.94126	2,774.690	9.51	0.45	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.40	Put	1,516.17000	1.51617		1,625.91000	1.62591	1,516.170	9.80	0.29	0.00	0	750.00	
R186	On 04/05/2017	Bond Future			8.82880	114.67197		8.87994	114.32266		9.19	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 04/08/2016	Bond Future			299.06809	299.06809		299.03483	299.03483			0.00	85,234,405.65	285	1,432.00	
R197	On 03/11/2016	Bond Future			304.72488	304.72488		304.69255	304.69255			0.00	80,142,643.44	263	263.00	
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			248.56689	248.56689		249.21126	249.21126		8.51	0.00	3,768,522,619.29	15,161	16,020.00	
R202	On 03/11/2016	Bond Future			253.26822	253.26822		253.92643	253.92643			0.00	4,875,159,966.78	19,249	35,186.00	
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			8.43551	100.02797		8.48629	99.78188		6.97	0.00	589,064,715.33	5,889	6,809.00	
R2023	On 03/11/2016	Bond Future			8.47241	97.98297		8.52564	97.73275		6.98	0.00	587,015,973.27	5,991	7,629.00	
R2023	On 02/02/2017	Bond Future			8.50215	99.91260		8.55796	99.65861		6.74	0.00	0.00	0	0.00	
R2023	On 04/05/2017	Bond Future			8.50616	98.04456		8.56493	97.78540		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			7.59700	103.98137		7.65389	103.92215		1.18	0.00	3,065,266,806.23	29,479	29,631.00	
R203	On 03/11/2016	Bond Future			7.56357	101.77021		7.63699	101.71040		0.95	0.00	2,964,057,366.25	29,125	28,810.00	
R203	On 02/02/2017	Bond Future			7.41317	103.77453		7.51628	103.71475		0.67	0.00	0.00	0	0.00	
R203	On 04/05/2017	Bond Future			6.61461	101.74641		6.78815	101.68546		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	

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
R2030	On 04/08/2016	Bond Future		9.12640	91.57928		9.18219	91.17899			0.00	748,385,876.16	8,172	18,684.00
R2030	On 03/11/2016	Bond Future		9.16771	93.30587		9.22523	92.89846			0.00	764,361,687.04	8,192	13,722.00
R2030	On 02/02/2017	Bond Future		9.20411	91.13719		9.26338	90.72290			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		9.23263	93.02442		9.29386	92.60161			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		9.25181	94.76024		9.30258	94.37097		12.85	0.00	513,316,220.08	5,417	7,879.00
R2032	On 03/11/2016	Bond Future		9.29683	92.38823		9.34913	91.99205		13.14	0.00	513,401,394.11	5,557	5,659.00
R2032	On 02/02/2017	Bond Future		9.33710	94.20791		9.39091	93.80499		12.90	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		9.36594	91.99667		9.42143	91.58550		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		9.34147	99.84753		9.39220	99.41955			0.00	402,585,240.96	4,032	1,128.00
R2035	On 03/11/2016	Bond Future		9.38721	97.22854		9.43941	96.79293			0.00	400,192,670.64	4,116	4,315.00
R2035	On 02/02/2017	Bond Future		9.42975	99.14336		9.48343	98.70026			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.45806	96.68823		9.51332	96.23604			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		9.40142	92.09966		9.45217	91.67304		14.91	0.00	2,565,067,630.66	27,851	27,536.00
R2037	On 03/11/2016	Bond Future		9.44394	93.83597		9.49608	93.40183		14.63	0.00	2,594,658,406.47	27,651	30,033.00
R2037	On 02/02/2017	Bond Future		9.48244	91.42737		9.53598	90.98578		15.07	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.51414	93.32070		9.56923	92.86999		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		7.83005	101.43799		7.89646	101.29688		2.65	0.00	1,257,222,448.06	12,394	28,424.00
R204	On 03/11/2016	Bond Future		7.84129	103.35043		7.91590	103.20715		2.34	0.00	1,270,486,835.99	12,293	20,489.00
R204	On 02/02/2017	Bond Future		7.82178	101.34435		7.90648	101.19944		2.13	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.73156	103.44228		7.83022	103.29445		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		9.43134	96.19156		9.48207	95.73307		15.60	0.00	350,233,469.96	3,641	2,993.00
R2040	On 03/11/2016	Bond Future		9.47336	98.00511		9.52547	97.53840		15.31	0.00	350,270,263.14	3,574	3,584.00
R2040	On 02/02/2017	Bond Future		9.51149	95.42818		9.56498	94.95340		15.77	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.54297	97.40438		9.59796	96.91995		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		9.48628	93.07940		9.53198	92.66415		16.31	0.00	172,383,048.80	1,852	17,275.00
R2044	On 03/11/2016	Bond Future		9.52804	94.83426		9.57495	94.41162		16.03	0.00	172,408,684.68	1,818	2,890.00
R2044	On 02/02/2017	Bond Future		9.56607	92.32014		9.61419	91.89021		16.52	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.59768	94.23202		9.64712	93.79329		16.27	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
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			9.47108		96.66520		9.52177	96.19322		16.16	0.00	4,736,594.80	49	55,391.00
R2048	On 03/11/2016	Bond Future			9.51416		94.04954		9.56620	93.56919		16.63	0.00	4,608,427.46	49	30,458.00
R2048	On 02/02/2017	Bond Future			9.55438		95.90175		9.60778	95.41301		16.37	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.58199		93.44310		9.63682	92.94423		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			8.06056		98.11649		8.11660	97.95398		3.97	0.00	6,425,452,697.12	65,488	37,612.00
R207	On 03/11/2016	Bond Future			8.08438		99.96631		8.14509	99.80123		3.59	0.00	6,273,285,817.74	62,754	56,697.00
R207	On 02/02/2017	Bond Future			8.09145		98.29190		8.15748	98.12473		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,335.88000		2.33588		2,206.03000	2.20603	2,335.880	3.54	0.80	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.06786		100.32677		8.14068	100.15621		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			8.22105		96.84028		8.27196	96.65392		5.27	0.00	3,235,240,074.24	33,408	38,317.00
R208	On 03/11/2016	Bond Future			8.25380		95.26352		8.30794	95.07410		5.07	0.00	3,191,042,129.44	33,497	35,596.00
R208	On 02/02/2017	Bond Future			8.27464		97.13977		8.33224	96.94772		4.76	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.26656		95.74554		8.32838	95.54960		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			9.29602		74.97369		9.34671	74.61755		14.80	0.00	2,317,511,731.59	30,911	29,367.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,121.27000		1.12127		934.59000	0.93459	1,121.270	14.93	0.67	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,195.87000		2.19587		1,911.24000	1.91124	2,195.870	15.11	0.89	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	43.23000		0.04323		83.11000	0.08311	43.230	15.20	0.06	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	0.05000		0.00005		0.22000	0.00022	0.050	15.69	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	8,375.69000		8.37569		8,019.55000	8.01955	8,375.690	15.69	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.33587		73.23674		9.38789	72.87430		15.17	0.00	2,283,082,132.76	31,174	30,361.00
R209	On 03/11/2016	Bond Future	10.25	Put	478.45000		0.47845		541.09000	0.54109	478.450	16.07	0.15	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.37143		74.67913		9.42476	74.31042		15.00	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.39698		73.07245		9.45175	72.69620		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
R209/R208	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
R210	On 04/08/2016	Bond Future			187.63897		187.63897		187.61774	187.61774			0.00	129,470,889.30	690	1,899.00
R210	On 03/11/2016	Bond Future			188.91126		188.91126		188.89055	188.89055			0.00	130,348,769.40	690	690.00
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			139.91421		139.91421		139.89941	139.89941			0.00	7,835,195.76	56	22.00
R211	On 03/11/2016	Bond Future			142.56063		142.56063		142.54625	142.54625			0.00	7,983,395.28	56	56.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/08/2016	Bond Future			146.35996		146.35996		146.34375	146.34375			0.00	18,148,635.04	124	4,524.00
R212	On 03/11/2016	Bond Future			149.12835		149.12835		149.11256	149.11256			0.00	18,491,915.40	124	124.00
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			9.17111		85.83897		9.22182	85.48706		12.57	0.00	1,603,042,764.75	18,675	24,418.00
R213	On 03/11/2016	Bond Future			9.21418		83.90682		9.26638	83.54874		12.86	0.00	1,580,972,302.44	18,842	19,098.00
R213	On 02/02/2017	Bond Future			9.25369		85.55924		9.30740	85.19508		12.67	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.27835		83.77511		9.33370	83.40347		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			9.39077		75.32340		9.43641	74.98896		15.60	0.00	1,382,259,713.40	18,351	12,402.00
R214	On 04/08/2016	Bond Future	8.55	Call	0.10000		0.00010		0.10000	0.00010	0.100	15.24	0.00	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	453.22000		0.45322		377.61000	0.37761	453.220	15.65	0.36	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	6,212.05000		6.21205		5,878.19000	5.87819	6,212.050	16.53	1.00	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	12,072.66000		12.07266		11,738.22000	11.73822	12,072.660	16.53	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.43158		73.44661		9.47839	73.10625		16.03	0.00	1,806,272,479.73	24,593	20,965.00
R214	On 02/02/2017	Bond Future			9.46942		74.89303		9.51739	74.54686		15.81	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.49477		73.14215		9.54399	72.78882		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			25,208.43000		25,208.43000		25,127.13000	25,127.13000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			25,678.09000		25,678.09000		25,591.51000	25,591.51000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			10.70720		10.70720		10.66700	10.66700		15.32	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			10.88730		10.88730		10.84750	10.84750		15.58	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			4.71660		4.71660		4.72240	4.72240		13.58	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			4.69930		4.69930		4.70300	4.70300		13.87	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.42860		1.42860		1.46960	1.46960			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future			1.36830		1.36830		1.40700	1.40700			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 13/03/2017	Foreign Exchange Future	1.31780	1.31780	1.35430	1.35430			0.00	0.00	0	0.00
Total for Derivatives :											78,059,907,356.51	766,632	3 845 312.00
Grand Total:											78,059,907,356.51	766,632	3 845 312.00