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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/07/2016

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 27/07/2016	Any day expiry	14.29560	14.29560		14.41350	14.41350		20.15	0.00	35,049,329.00	2,450	0.00
\$ / R	On 28/07/2016	Any day expiry	14.28330	14.28330		14.41350	14.41350		20.19	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry	14.28330	14.28330		14.41350	14.41350		20.40	0.00	33,322,544.80	2,330	157.00
\$ / R	On 01/08/2016	Any day expiry	14.28920	14.28920		14.42090	14.42090		18.26	0.00	0.00	0	0.00
\$ / R	On 01/08/2016	Any day expiry	14.52	Put	282.10690	0.28211	201.32790	0.20133	282.107	20.35	0.75	0.00	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	27.81520	0.02782	57.27890	0.05728	27.815	21.87	0.15	0.00	18,400.00
\$ / R	On 02/08/2016	Any day expiry			14.29090	14.29090	14.42340	14.42340	18.66	0.00	0.00	0	0.00
\$ / R	On 02/08/2016	Any day expiry	14.36	Call	107.45240	0.10745	189.52140	0.18952	107.452	19.01	0.43	0.00	6,000.00
\$ / R	On 05/08/2016	Any day expiry			14.29580	14.29580	14.43080	14.43080	18.75	0.00	0.00	0	1,713.00
\$ / R	On 11/08/2016	Any day expiry			14.31020	14.31020	14.44860	14.44860	18.17	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	2.10180	0.00210	1.06600	0.00107	2.102	24.97	0.01	0.00	2,000.00
\$ / R	On 11/08/2016	Any day expiry	14.43	Put	280.22520	0.28023	229.51960	0.22952	280.225	18.50	0.58	0.00	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	10.53410	0.01053	21.07500	0.02107	10.534	22.63	0.04	0.00	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.32290	14.32290	14.46040	14.46040	17.95	0.00	1,090,144.00	76	2,056.00
\$ / R	On 16/08/2016	Any day expiry			14.32610	14.32610	14.46340	14.46340	18.16	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	8.29160	0.00829	12.72400	0.01272	8.292	22.01	0.03	0.00	10,000.00

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 17/08/2016	Any day expiry										
					14.32930	14.32930	14.46630	14.46630		18.25	0.00	0.00	0	0.00
\$ / R	14.43	Put	On 17/08/2016	Any day expiry	307.36700	0.30737	256.59420	0.25659	307.367	18.45	0.55	0.00	0	6,600.00
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	1,518.76130	1.51876	1,388.53020	1.38853	1,518.761	21.68	0.97	0.00	0	5,000.00
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	0.94360	0.00094	1.44770	0.00145	0.944	29.19	0.00	0.00	0	5,000.00
\$ / R			On 18/08/2016	Any day expiry	14.33240	14.33240	14.46930	14.46930		18.31	0.00	0.00	0	0.00
\$ / R	16.01	Call	On 18/08/2016	Any day expiry	6.02670	0.00603	12.64560	0.01265	6.027	21.97	0.02	0.00	0	5,000.00
\$ / R			On 23/08/2016	Any day expiry	14.34830	14.34830	14.48410	14.48410		18.21	0.00	0.00	0	0.00
\$ / R			On 26/08/2016	Any day expiry	14.35780	14.35780	14.49300	14.49300		18.36	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	0.33230	0.00033	0.45250	0.00045	0.332	22.86	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	39.20000	0.03920	32.13980	0.03214	39.200	17.79	0.11	0.00	0	150.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	1.79690	0.00180	1.90220	0.00190	1.797	27.94	0.01	0.00	0	250.00
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	1.80070	0.00180	1.84820	0.00185	1.801	29.47	0.00	0.00	0	150.00
\$ / R			On 29/08/2016	Any day expiry	14.36730	14.36730	14.50180	14.50180		18.09	0.00	0.00	0	3,367.00
\$ / R			On 31/08/2016	Any day expiry	14.37360	14.37360	14.50750	14.50750		18.20	0.00	245,131.50	17	37.00
\$ / R			On 06/09/2016	Any day expiry	14.39050	14.39050	14.52450	14.52450		18.24	0.00	0.00	0	0.00
\$ / R			On 08/09/2016	Any day expiry	14.39610	14.39610	14.53010	14.53010		18.32	0.00	0.00	0	0.00
\$ / R			On 09/09/2016	Any day expiry	14.39890	14.39890	14.53300	14.53300		18.36	0.00	0.00	0	0.00
\$ / R	15.00	Call	On 09/09/2016	Any day expiry	169.54380	0.16954	222.72950	0.22273	169.544	19.67	0.29	0.00	0	133.00
\$ / R	16.50	Call	On 09/09/2016	Any day expiry	18.25850	0.01826	28.87720	0.02888	18.258	22.17	0.04	0.00	0	121.00
\$ / R			On 13/09/2016	Any day expiry	14.41010	14.41010	14.54430	14.54430		18.28	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	737.76930	0.73777	660.79610	0.66080	737.769	19.45	0.69	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	2.14500	0.00215	2.99710	0.00300	2.145	27.35	0.00	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry	14.41580	14.41580	14.54990	14.54990		18.34	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	14.42700	14.42700	14.56120	14.56120		18.35	0.00	204,747,984.00	14,192	559,769.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	42.81130	0.04281	40.75880	0.04076	42.811	17.31	0.09	0.00	0	405.00
\$ / R	13.50	Put	On 19/09/2016	Foreign Exchange Future	79.03870	0.07904	72.87080	0.07287	79.039	17.41	0.15	0.00	0	11,000.00
\$ / R	13.56	Put	On 19/09/2016	Foreign Exchange Future	90.00400	0.09000	82.51260	0.08251	90.004	17.43	0.17	0.00	0	20,000.00
\$ / R	13.68	Put	On 19/09/2016	Foreign Exchange Future	115.29980	0.11530	104.69640	0.10470	115.300	17.48	0.20	0.00	0	7,500.00
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	119.97410	0.11997	108.79030	0.10879	119.974	17.48	0.21	0.00	0	1,400.00
\$ / R	13.78	Put	On 19/09/2016	Foreign Exchange Future	140.48220	0.14048	126.37320	0.12637	140.482	17.54	0.24	0.00	0	7,500.00
\$ / R	14.00	Call	On 19/09/2016	Foreign Exchange Future	638.53830	0.63854	749.58680	0.74959	638.538	17.81	0.68	0.00	0	1,000.00
\$ / R	14.20	Call	On 19/09/2016	Foreign Exchange Future	520.15150	0.52015	621.61790	0.62162	520.152	18.05	0.60	0.00	0	700.00
\$ / R	14.20	Put	On 19/09/2016	Foreign Exchange Future	293.15150	0.29315	260.41790	0.26042	293.152	18.05	0.40	0.00	0	500.00
\$ / R	14.30	Call	On 19/09/2016	Foreign Exchange Future	467.12240	0.46712	563.35610	0.56336	467.122	18.17	0.56	0.00	0	11,000.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	447.09890	0.44710	397.15900	0.39716	447.099	18.46	0.51	0.00	0	47,300.00
\$ / R	14.60	Call	On 19/09/2016	Foreign Exchange Future	334.81290	0.33481	412.54590	0.41255	334.813	18.67	0.45	0.00	0	1,000.00
\$ / R	14.60	Put	On 19/09/2016	Foreign Exchange Future	507.81290	0.50781	451.34590	0.45135	507.813	18.67	0.55	0.00	0	65.00
\$ / R	14.62	Call	On 19/09/2016	Foreign Exchange Future	327.39630	0.32740	404.03000	0.40403	327.396	18.71	0.44	0.00	0	5,000.00
\$ / R	14.70	Put	On 19/09/2016	Foreign Exchange Future	572.14210	0.57214	510.20410	0.51020	572.142	18.87	0.59	0.00	0	1,400.00
\$ / R	14.72	Call	On 19/09/2016	Foreign Exchange Future	292.42280	0.29242	363.60140	0.36360	292.423	18.91	0.41	0.00	0	5,000.00
\$ / R	14.76	Put	On 19/09/2016	Foreign Exchange Future	612.38640	0.61239	547.21360	0.54721	612.386	19.00	0.61	0.00	0	20,000.00
\$ / R	14.85	Call	On 19/09/2016	Foreign Exchange Future	251.93470	0.25193	316.20950	0.31621	251.935	19.18	0.36	0.00	0	1,000.00
\$ / R	15.00	Call	On 19/09/2016	Foreign Exchange Future	211.58440	0.21158	268.27240	0.26827	211.584	19.50	0.31	0.00	0	2,200.00
\$ / R	15.00	Put	On 19/09/2016	Foreign Exchange Future	784.58440	0.78458	707.07240	0.70707	784.584	19.50	0.69	0.00	0	1,565.00

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	15.20	Call	167.02160	0.16702	214.47300	0.21447	167.022	19.91	0.26	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	148.12150	0.14812	191.44820	0.19145	148.121	20.11	0.24	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,275.99490	1.27599	1,174.19270	1.17419	1,275.995	20.70	0.83	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,364.19610	1.36420	1,259.27200	1.25927	1,364.196	20.90	0.84	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	75.05740	0.07506	99.85830	0.09986	75.057	21.22	0.13	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	62.91420	0.06291	84.68880	0.08469	62.914	21.46	0.11	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	60.54420	0.06054	81.66750	0.08167	60.544	21.51	0.11	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	38.14990	0.03815	52.69130	0.05269	38.150	22.09	0.07	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	32.70700	0.03271	45.51240	0.04551	32.707	22.29	0.06	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	27.69180	0.02769	38.83790	0.03884	27.692	22.50	0.05	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	26.99250	0.02699	37.90210	0.03790	26.993	22.53	0.05	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	25.64800	0.02565	36.09890	0.03610	25.648	22.59	0.05	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	7.46390	0.00746	10.88980	0.01089	7.464	24.26	0.02	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.60990	0.00061	0.97470	0.00097	0.610	26.19	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.44950	14.44950	14.58390	14.58390		18.40	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			14.45230	14.45230	14.58670	14.58670		18.43	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	4.18310	0.00418	4.34250	0.00434	4.183	21.20	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	95.63450	0.09563	88.27360	0.08827	95.635	17.53	0.17	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	5.72170	0.00572	8.40840	0.00841	5.722	24.25	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	4.57940	0.00458	6.83060	0.00683	4.579	24.35	0.01	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.45790	14.45790	14.59230	14.59230		18.47	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.49700	14.49700	14.63180	14.63180		18.53	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			14.51090	14.51090	14.64590	14.64590		18.50	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	485.11980	0.48512	564.95200	0.56495	485.120	18.65	0.50	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.53050	14.53050	14.66560	14.66560		18.58	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.05320	0.00805	7.37920	0.00738	8.053	19.73	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	136.75660	0.13676	123.49630	0.12350	136.757	17.51	0.19	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	21.81640	0.02182	25.72080	0.02572	21.816	26.46	0.03	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	20.91650	0.02092	24.65830	0.02466	20.917	26.63	0.03	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.53330	14.53330	14.66840	14.66840		18.59	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	90.67350	0.09067	82.61130	0.08261	90.674	17.43	0.14	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	878.90130	0.87890	803.08960	0.80309	878.901	19.50	0.62	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	144.41720	0.14442	172.21220	0.17221	144.417	21.46	0.18	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.56410	14.56410	14.69950	14.69950		18.62	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	815.94340	0.81594	746.40360	0.74640	815.943	19.31	0.58	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	146.04450	0.14604	172.71070	0.17271	146.045	21.72	0.17	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.59210	14.59210	14.72780	14.72780		18.77	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	117.52490	0.11752	108.04540	0.10805	117.525	17.56	0.15	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,303.20860	1.30321	1,213.91260	1.21391	1,303.209	20.44	0.70	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	101.67580	0.10168	119.72470	0.11972	101.676	22.77	0.12	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.62300	14.62300	14.75890	14.75890		18.76	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	11.19600	0.01120	9.37210	0.00937	11.196	18.21	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	181.15880	0.18116	165.60680	0.16561	181.159	17.66	0.20	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	35.97930	0.03598	43.60920	0.04361	35.979	26.72	0.04	0.00	0	400.00

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\$ / R	On 14/12/2016	Any day expiry		14.66780	14.66780		14.80410	14.80410		18.89	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.68190	14.68190		14.81820	14.81820		18.87	0.00	41,535,095.10	2,829	114,720.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.84410	0.01584	13.62380	0.01362	15.844	18.08	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	103.19150	0.10319	96.32320	0.09632	103.191	17.47	0.12	0.00	0	143,865.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	142.02650	0.14203	130.60580	0.13061	142.026	17.58	0.16	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	169.43120	0.16943	155.69150	0.15569	169.431	17.64	0.18	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	205.48330	0.20548	188.74550	0.18875	205.483	17.72	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	261.36780	0.26137	240.10710	0.24011	261.368	17.82	0.25	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	276.79120	0.27679	254.30870	0.25431	276.791	17.84	0.26	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	368.14910	0.36815	337.67730	0.33768	368.149	18.13	0.32	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	452.76780	0.45277	416.11590	0.41612	452.768	18.36	0.36	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	498.88900	0.49889	459.03000	0.45903	498.889	18.47	0.39	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	572.74600	0.57275	527.97960	0.52798	572.746	18.64	0.42	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	598.59320	0.59859	552.17060	0.55217	598.593	18.70	0.43	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	668.59780	0.66860	617.84900	0.61785	668.598	18.85	0.46	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	708.52140	0.70852	654.85370	0.65485	708.521	18.95	0.48	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	767.83000	0.76783	709.66520	0.70967	767.830	19.09	0.50	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	835.62470	0.83562	773.95540	0.77396	835.625	19.25	0.53	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	880.11730	0.88012	816.23960	0.81624	880.117	19.35	0.54	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	893.01700	0.89302	828.51460	0.82851	893.017	19.38	0.55	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	574.91700	0.57492	646.71460	0.64671	574.917	19.38	0.45	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,026.75910	1.02676	955.78480	0.95578	1,026.759	19.69	0.59	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,033.70350	1.03370	962.35690	0.96236	1,033.704	19.70	0.59	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,169.00950	1.16901	1,091.51560	1.09152	1,169.009	20.02	0.62	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	450.90950	0.45091	509.71560	0.50972	450.909	20.02	0.38	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	424.59920	0.42460	480.61970	0.48062	424.599	20.18	0.36	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,242.69920	1.24270	1,162.41970	1.16242	1,242.699	20.18	0.64	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,295.23690	1.29524	1,213.05780	1.21306	1,295.237	20.30	0.65	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,379.29830	1.37930	1,294.23460	1.29423	1,379.298	20.48	0.67	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,472.98830	1.47299	1,384.90410	1.38490	1,472.988	20.68	0.69	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	344.50380	0.34450	391.50370	0.39150	344.504	20.76	0.30	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,632.60530	1.63261	1,540.56590	1.54057	1,632.605	20.98	0.72	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,796.34720	1.79635	1,700.05320	1.70005	1,796.347	21.26	0.75	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	260.20150	0.26020	298.01580	0.29802	260.202	21.42	0.24	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,024.23930	2.02424	1,922.75400	1.92275	2,024.239	21.64	0.78	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,075.84100	2.07584	1,973.28280	1.97328	2,075.841	21.73	0.79	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	225.01170	0.22501	258.40710	0.25841	225.012	21.76	0.21	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,214.97810	2.21498	2,109.71160	2.10971	2,214.978	21.95	0.80	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	197.23300	0.19723	226.98860	0.22699	197.233	22.07	0.19	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	181.51800	0.18152	209.15150	0.20915	181.518	22.26	0.17	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	176.24160	0.17624	203.15500	0.20316	176.242	22.33	0.17	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	172.14610	0.17215	198.49160	0.19849	172.146	22.39	0.17	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	131.63210	0.13163	150.10510	0.15011	131.632	23.23	0.13	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	123.06950	0.12307	140.17660	0.14018	123.070	23.60	0.12	0.00	0	15,100.00

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	17.69	Call	121.55760	0.12156	138.42400	0.13842	121.558	23.67	0.12	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	107.48350	0.10748	122.07850	0.12208	107.484	24.39	0.11	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	105.05610	0.10506	119.25520	0.11926	105.056	24.53	0.10	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	103.48620	0.10349	117.42990	0.11743	103.486	24.62	0.10	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	102.71530	0.10272	116.53170	0.11653	102.715	24.66	0.10	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	76.23840	0.07624	88.87200	0.08887	76.238	26.24	0.07	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	71.51150	0.07151	83.80890	0.08381	71.511	26.24	0.07	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	70.49820	0.07050	82.65480	0.08265	70.498	26.24	0.07	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	63.30940	0.06331	74.45240	0.07445	63.309	26.24	0.06	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	58.89870	0.05890	69.40630	0.06941	58.899	26.24	0.06	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	42.34880	0.04235	50.36510	0.05037	42.349	26.24	0.05	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	40.80490	0.04080	48.57890	0.04858	40.805	26.24	0.04	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	39.02160	0.03902	46.51320	0.04651	39.022	26.24	0.04	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	35.13940	0.03514	42.00660	0.04201	35.139	26.24	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	31.86060	0.03186	38.18940	0.03819	31.861	26.24	0.04	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	29.98770	0.02999	36.00410	0.03600	29.988	26.24	0.03	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	26.95650	0.02696	32.45870	0.03246	26.957	26.24	0.03	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	25.74770	0.02575	31.04170	0.03104	25.748	26.24	0.03	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	16.94440	0.01694	20.65930	0.02066	16.944	26.24	0.02	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	15.66460	0.01566	19.13890	0.01914	15.665	26.24	0.02	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	12.95720	0.01296	15.91080	0.01591	12.957	26.24	0.02	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	12.35340	0.01235	15.18850	0.01519	12.353	26.24	0.02	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.75200	14.75200	14.88890	14.88890		19.02	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	374.04090	0.37404	345.81930	0.34582	374.041	18.02	0.30	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	355.00470	0.35500	400.24740	0.40025	355.005	21.18	0.29	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.78570	14.78570	14.92290	14.92290		19.07	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	445.03280	0.44503	411.40660	0.41141	445.033	18.15	0.33	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	446.56880	0.44657	500.19160	0.50019	446.569	20.67	0.34	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.91920	14.91920	15.05710	15.05710		19.17	0.00	9,652,722.40	647	31,029.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,096.30650	1.09631	1,032.58620	1.03259	1,096.306	19.60	0.52	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,181.51540	1.18152	1,114.78440	1.11478	1,181.515	19.77	0.54	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,416.72580	1.41673	1,342.15230	1.34215	1,416.726	20.22	0.59	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,445.66780	1.44567	1,370.01350	1.37001	1,445.668	20.28	0.60	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,234.23730	2.23424	2,140.86730	2.14087	2,234.237	21.66	0.72	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	211.75000	0.21175	233.63300	0.23363	211.750	24.04	0.16	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	211.13480	0.21113	232.94260	0.23294	211.135	24.05	0.15	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	180.88050	0.18088	199.05810	0.19906	180.880	25.09	0.13	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	163.11590	0.16312	180.55460	0.18055	163.116	25.74	0.12	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	55.36920	0.05537	66.43270	0.06643	55.369	25.74	0.05	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			15.00470	15.00470	15.14290	15.14290		19.24	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	452.22550	0.45223	423.41550	0.42342	452.226	18.13	0.29	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	429.80660	0.42981	474.24860	0.47425	429.807	21.84	0.28	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			15.04170	15.04170	15.18010	15.18010		19.29	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	518.96040	0.51896	486.61480	0.48661	518.960	18.23	0.31	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 25/04/2017	Any day expiry	16.67	Call	527.54710		0.52755		578.36980	0.57837	527.547	21.39	0.32	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.20120		15.20120		15.34110	15.34110		19.39	0.00	6,506,113.60	428	156,163.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	929.79790		0.92980		877.36060	0.87736	929.798	19.01	0.42	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,298.61730		1.29862		1,234.94630	1.23495	1,298.617	19.75	0.50	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,484.65610		1.48466		1,415.75450	1.41575	1,484.656	20.08	0.54	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	419.13780		0.41914		457.22090	0.45722	419.138	22.93	0.24	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	369.89320		0.36989		400.53530	0.40054	369.893	23.70	0.21	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	296.30440		0.29630		320.18520	0.32019	296.304	25.43	0.17	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.26800		15.26800		15.40850	15.40850		19.43	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	506.51520		0.50652		475.31360	0.47531	506.515	18.17	0.28	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	492.14860		0.49215		533.74160	0.53374	492.149	22.67	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.34210		15.34210		15.47670	15.47670		19.78	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.37710		15.37710		15.51400	15.51400		20.11	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.41220		15.41220		15.55140	15.55140		20.28	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.44720		15.44720		15.58870	15.58870		20.36	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.42700		14.42700		14.56120	14.56120		18.35	0.00	144,270.00	10	797.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.68190		14.68190		14.81820	14.81820		18.87	0.00	146,819.00	10	134.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.91920		14.91920		15.05710	15.05710		19.17	0.00	0.00	0	52.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.20120		15.20120		15.34110	15.34110		19.39	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry			18.79480		18.79480		18.95990	18.95990		15.50	0.00	0.00	0	131.00
£ / R	On 18/08/2016	Any day expiry			18.80800		18.80800		18.97230	18.97230		15.72	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	207.10800		0.20711		304.62770	0.30463	207.108	15.83	0.40	0.00	0	11,000.00
£ / R	On 31/08/2016	Any day expiry			18.86760		18.86760		19.02780	19.02780		15.71	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			18.89950		18.89950		19.05960	19.05960		15.91	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,314.62300		2.31462		2,161.86860	2.16187	2,314.623	17.78	0.97	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1.14540		0.00115		1.86350	0.00186	1.145	31.13	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			18.94340		18.94340		19.10350	19.10350		16.01	0.00	6,592,303.20	348	60,006.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	443.15250		0.44315		397.52610	0.39753	443.153	16.00	0.47	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	10.48460		0.01048		15.55970	0.01556	10.485	21.17	0.02	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	8.02930		0.00803		10.16560	0.01017	8.029	25.11	0.01	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	3.78530		0.00379		5.44110	0.00544	3.785	29.13	0.01	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.31210		19.31210		19.47390	19.47390		16.73	0.00	1,969,834.20	102	2,114.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	117.42210		0.11742		118.87510	0.11888	117.422	16.53	0.11	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	405.05020		0.40505		383.70120	0.38370	405.050	16.33	0.30	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,332.16570		2.33217		2,224.38160	2.22438	2,332.166	18.19	0.80	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,773.60660		3.77361		3,638.48950	3.63849	3,773.607	18.74	0.92	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	60.55530		0.06056		61.77630	0.06178	60.555	22.46	0.06	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	18.14450		0.01814		17.92550	0.01793	18.145	24.26	0.02	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.66180		19.66180		19.82440	19.82440		17.32	0.00	0.00	0	1,815.00
£ / R	On 25/04/2017	Any day expiry			19.84320		19.84320		20.00560	20.00560		17.60	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.07820		20.07820		20.24330	20.24330			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.40290		20.40290		20.56370	20.56370		17.88	0.00	0.00	0	520.00

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		0.13672	0.13672		0.13941	0.13941		21.99	0.00	0.00	0	969.00
¥ / R	On 19/12/2016	Foreign Exchange Future		0.13969	0.13969		0.14243	0.14243		21.25	0.00	176,706.59	1,265	4,001.00
¥ / R	On 13/03/2017	Foreign Exchange Future		0.14257	0.14257		0.14536	0.14536		21.06	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.14600	0.14600		0.14884	0.14884		21.26	0.00	0.00	0	0.00
€ / R	On 29/07/2016	Any day expiry		15.70140	15.70140		15.82980	15.82980		19.00	0.00	0.00	0	65.00
€ / R	On 15/08/2016	Any day expiry		15.75290	15.75290		15.89000	15.89000		17.05	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future		15.89240	15.89240		16.02640	16.02640		17.59	0.00	317,848.00	20	38,610.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	78.79280	0.07879	70.14730	0.07015	78.793	16.84	0.14	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	468.83310	0.46883	559.05260	0.55905	468.833	17.53	0.54	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	178.38570	0.17839	226.05970	0.22606	178.386	18.86	0.26	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry		15.93360	15.93360		16.06820	16.06820		17.86	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future		16.23920	16.23920		16.37640	16.37640		18.20	0.00	633,328.80	39	18,015.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	637.61660	0.63762	718.25650	0.71826	637.617	18.50	0.47	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,163.60820	1.16361	1,096.40050	1.09640	1,163.608	18.97	0.61	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	26.78630	0.02679	39.40970	0.03941	26.786	24.16	0.03	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future		16.56880	16.56880		16.70940	16.70940		18.43	0.00	0.00	0	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future		16.95930	16.95930		17.10390	17.10390		18.67	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future		17.17280	17.17280		17.31000	17.31000		19.16	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		98.60817	98.60817		98.50198	98.50198			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		95.70762	95.70762		95.59454	95.59454			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		94.48223	94.48223		94.36209	94.36209			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		96.55206	96.55206		96.42658	96.42658			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.07545	100.07545		100.07441	100.07441			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.03631	100.03631		100.03385	100.03385			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.69191	99.69191		99.68739	99.68739			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.79245	99.79245		99.77431	99.77431			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.12626	100.12626		100.10637	100.10637			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.46600	99.46600		99.44344	99.44344			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		99.18567	99.18567		99.16148	99.16148			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		99.30839	99.30839		99.28327	99.28327			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		98.47684	98.47684		98.43536	98.43536			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.84050	97.84050		97.78642	97.78642			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		97.16599	97.16599		97.09889	97.09889			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		97.45978	97.45978		97.38062	97.38062			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future		494.93200	494.93200		494.43500	494.43500			0.00	0.00	0	2.00
AL37	On 03/11/2016	Index Future		504.35600	504.35600		503.85400	503.85400			0.00	0.00	0	15.00
AL37	On 02/02/2017	Index Future		514.28500	514.28500		513.77000	513.77000			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
AL7T	On 04/08/2016	Index Future	573.14400		573.14400		573.31000	573.31000			0.00	0.00	0	2.00
AL7T	On 03/11/2016	Index Future	584.05700		584.05700		584.23100	584.23100			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	595.55500		595.55500		595.73000	595.73000			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	521.64000		521.64000		521.86800	521.86800			0.00	526,856,400.00	101	254.00
ALBI	On 03/11/2016	Index Future	531.57300		531.57300		531.80900	531.80900			0.00	536,888,730.00	101	470.00
ALBI	On 02/02/2017	Index Future	542.03700		542.03700		542.28000	542.28000			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	553.23600		553.23600		553.50000	553.50000			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.75710	10.75710		10.91780	10.91780			13.24	0.00	0.00	0	8,139.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.91710	10.91710		11.08040	11.08040			13.61	0.00	0.00	0	207.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.06850	11.06850		11.23380	11.23380			14.20	0.00	0.00	0	3,180.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.25050	11.25050		11.41870	11.41870			14.85	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.33010	11.33010		11.49470	11.49470			15.41	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.91760	10.91760		11.01920	11.01920			14.38	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.11360	11.11360		11.21710	11.21710			14.82	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.29660	11.29660		11.40210	11.40210			15.17	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.56030	14.56030		14.70990	14.70990			17.82	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.89440	14.89440		15.04670	15.04670			18.59	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.21230	15.21230		15.36840	15.36840			19.06	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.15500	2.15500		2.17520	2.17520			15.77	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.18360	2.18360		2.20360	2.20360			16.04	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.20880	2.20880		2.22880	2.22880			17.00	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.13800	2.13800		2.15670	2.15670			16.39	0.00	0.00	0	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.18540	2.18540		2.20480	2.20480			16.88	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 04/08/2016	Bond Future		10.28287	80.81138		10.27041	80.89380			0.00	0.00	0	6,771.00
ES33	On 03/11/2016	Bond Future		10.35763	78.54126		10.34456	78.62660			0.00	0.00	0	6,789.00
ES33	On 02/02/2017	Bond Future		10.43072	80.08772		10.41715	80.17519			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.49111	77.94703		10.47677	78.03843			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		10.40270	85.51726		10.39521	85.57428			0.00	384,827,670.00	4,500	2,770.00
ES42	On 03/11/2016	Bond Future		10.47502	82.86566		10.46709	82.92526			0.00	372,895,470.00	4,500	6,007.00
ES42	On 02/02/2017	Bond Future		10.54342	84.49754		10.53518	84.55875			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.60395	81.98098		10.59514	82.04572			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		519.52000	519.52000		519.69100	519.69100			0.00	1,688,440,000.00	325	140.00
GOVI	On 03/11/2016	GOVI		529.41200	529.41200		529.59100	529.59100			0.00	1,683,530,160.00	318	328.00
GOVI	On 02/02/2017	GOVI		539.83400	539.83400		540.01800	540.01800			0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI		550.98700	550.98700		551.19000	551.19000			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.86080	1.86080		1.87840	1.87840		17.86	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.89530	1.89530		1.91320	1.91320		18.53	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.92650	1.92650		1.94480	1.94480		18.92	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.80399	127.80399		127.71116	127.71116			0.00	41,664,100.74	326	2,054.00
I2025	On 03/11/2016	Bond Future		130.21917	130.21917		130.12672	130.12672			0.00	42,451,449.42	326	1,106.00
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		107.69268	107.69268		107.57978	107.57978			0.00	0.00	0	531.00
I2033	On 03/11/2016	Bond Future		108.71104	108.71104		108.59781	108.59781			0.00	0.00	0	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		133.38533	133.38533		133.33894	133.33894			0.00	0.00	0	13,364.00
I2038	On 03/11/2016	Bond Future		135.90599	135.90599		135.86106	135.86106			0.00	0.00	0	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		133.94801	133.94801		133.90096	133.90096			0.00	0.00	0	14,438.00
I2046	On 03/11/2016	Bond Future		134.97730	134.97730		134.93171	134.93171			0.00	0.00	0	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		142.46697	142.46697		142.41691	142.41691			0.00	0.00	0	5,320.00
I2050	On 03/11/2016	Bond Future		145.15930	145.15930		145.11061	145.11061			0.00	0.00	0	21,628.00
I2050	On 31/12/2050	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
IGOV	On 04/08/2016	Index Future	247.33400		247.33400		247.16100	247.16100			0.00	0.00	0	466.00
IGOV	On 03/11/2016	Index Future	252.05900		252.05900		251.88500	251.88500			0.00	0.00	0	622.00
IGOV	On 02/02/2017	Index Future	257.03600		257.03600		256.85900	256.85900			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future	262.36100		262.36100		262.19000	262.19000			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	670.47800		670.47800		669.86200	669.86200			0.00	999,012,220.00	149	119.00
ILBI	On 03/11/2016	Index Future	683.26800		683.26800		682.64000	682.64000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	696.73600		696.73600		696.10000	696.10000			0.00	1,038,136,640.00	149	149.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			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		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.66000		92.34000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.69000		92.31000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.72000		92.28000		7.72000	92.28000			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	0.14110	0.14110		0.14260	0.14260				0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14120	0.14120		0.14270	0.14270				0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.14080	0.14080		0.14290	0.14290				0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.04300	0.04300		0.04370	0.04370				0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.04220	0.04220		0.04280	0.04280				0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.04170	0.04170		0.04230	0.04230				0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.14060	10.14060		10.23560	10.23560			14.42	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.28240	10.28240		10.37840	10.37840			14.83	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.41740	10.41740		10.51460	10.51460			15.40	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.33810	1.33810		1.34610	1.34610				0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.35350	1.35350		1.36150	1.36150				0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.36850	1.36850		1.37670	1.37670				0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future	1.10160	1.10160		1.10060	1.10060				0.00	0.00	0	11,955.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future	1.10610	1.10610		1.10520	1.10520				0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future	1.11060	1.11060		1.10970	1.10970				0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future	8.74463	113.21764		8.74112	113.24311			9.52	0.00	1,932,059,026.60	17,065	35,748.00

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	8.85	Call	1,089.88000		1.08988		1,141.97000	1.14197	1,089.880	9.58	0.69	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,349.35000		1.34935		1,399.26000	1.39926	1,349.350	9.61	0.76	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	39.78000		0.03978		50.22000	0.05022	39.780	9.73	0.06	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	13.63000		0.01363		18.82000	0.01882	13.630	9.79	0.02	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	7.59000		0.00759		11.03000	0.01103	7.590	9.82	0.01	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	3,937.68000		3.93768		3,965.35000	3.96535	3,937.680	9.85	0.99	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	4,280.57000		4.28057		4,307.38000	4.30738	4,280.570	9.88	1.00	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	1.08000		0.00108		1.87000	0.00187	1.080	9.91	0.00	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	0.05000		0.00005		0.12000	0.00012	0.050	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			8.78328		115.35025		8.77937	115.37808		9.22	0.00	2,404,360,611.00	20,844	73,607.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,993.94000		3.99394		4,023.49000	4.02349	3,993.940	9.48	0.71	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,009.19000		5.00919		5,039.52000	5.03952	5,009.190	9.60	0.78	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	428.56000		0.42856		431.24000	0.43124	428.560	9.75	0.14	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	384.30000		0.38430		386.94000	0.38694	384.300	9.78	0.13	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.81514		112.31699		8.81098	112.34601		9.42	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,875.48000		1.87548		1,893.85000	1.89385	1,875.480	9.32	0.37	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,779.87000		2.77987		2,774.69000	2.77469	2,779.870	9.51	0.46	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,517.48000		1.51748		1,516.17000	1.51617	1,517.480	9.80	0.29	0.00	0	750.00
R186	On 04/05/2017	Bond Future			8.83357		114.63933		8.82880	114.67197		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			299.16883		299.16883		299.06809	299.06809			0.00	207,323,999.19	693	1,432.00
R197	On 03/11/2016	Bond Future			304.82243		304.82243		304.72488	304.72488			0.00	211,241,943.99	693	956.00
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			249.32490		249.32490		248.56689	248.56689		8.51	0.00	60,585,950.70	243	15,777.00
R202	On 03/11/2016	Bond Future			254.03661		254.03661		253.26822	253.26822			0.00	55,125,944.37	217	35,403.00
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			8.41908		100.10776		8.43551	100.02797		6.97	0.00	312,836,750.00	3,125	5,846.00
R2023	On 03/11/2016	Bond Future			8.45551		98.06259		8.47241	97.98297		6.98	0.00	306,445,593.75	3,125	10,754.00
R2023	On 02/02/2017	Bond Future			8.48448		99.99319		8.50215	99.91260		6.74	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.48813		98.12424		8.50616	98.04456		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			7.56590		104.01376		7.59700	103.98137		1.18	0.00	233,198,849.92	2,242	28,556.00
R203	On 03/11/2016	Bond Future			7.52526		101.80144		7.56357	101.77021		0.95	0.00	228,238,828.48	2,242	30,650.00
R203	On 02/02/2017	Bond Future			7.35927		103.80580		7.41317	103.77453		0.67	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.53148		101.77562		6.61461	101.74641		0.41	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 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	9.13479		91.51893		9.12640	91.57928			0.00	653,719,716.99	7,143	18,684.00
R2030	On 03/11/2016	Bond Future	9.17659		93.24280		9.16771	93.30587			0.00	796,479,997.60	8,542	20,865.00
R2030	On 02/02/2017	Bond Future	9.21336		91.07236		9.20411	91.13719			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.24254		92.95580		9.23263	93.02442			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	9.26516		94.65765		9.25181	94.76024		12.85	0.00	542,482,992.15	5,731	3,501.00
R2032	On 03/11/2016	Bond Future	9.31082		92.28201		9.29683	92.38823		13.14	0.00	541,049,424.63	5,863	11,180.00
R2032	On 02/02/2017	Bond Future	9.35160		94.09908		9.33710	94.20791		12.90	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.38123		91.88311		9.36594	91.99667		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	9.35491		99.73386		9.34147	99.84753			0.00	0.00	0	1,128.00
R2035	On 03/11/2016	Bond Future	9.40126		97.11099		9.38721	97.22854			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future	9.44430		99.02294		9.42975	99.14336			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.47335		96.56278		9.45806	96.68823			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	9.41483		91.98663		9.40142	92.09966		14.91	0.00	813,989,688.87	8,849	18,687.00
R2037	On 03/11/2016	Bond Future	9.45791		93.71933		9.44394	93.83597		14.63	0.00	829,322,351.17	8,849	38,882.00
R2037	On 02/02/2017	Bond Future	9.49689		91.30786		9.48244	91.42737		15.07	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.52930		93.19632		9.51414	93.32070		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	7.79850		101.50512		7.83005	101.43799		2.65	0.00	759,156,792.48	7,479	20,997.00
R204	On 03/11/2016	Bond Future	7.80663		103.41709		7.84129	103.35043		2.34	0.00	681,104,954.74	6,586	27,023.00
R204	On 02/02/2017	Bond Future	7.78244		101.41175		7.82178	101.34435		2.13	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.68750		103.50840		7.73156	103.44228		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	9.43975		96.11530		9.43134	96.19156		15.60	0.00	0.00	0	2,993.00
R2040	On 03/11/2016	Bond Future	9.48219		97.92576		9.47336	98.00511		15.31	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future	9.52063		95.34678		9.51149	95.42818		15.77	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future	9.55266		97.31872		9.54297	97.40438		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	9.49971		92.95704		9.48628	93.07940		16.31	0.00	1,344,251,755.44	14,461	16,138.00
R2044	On 03/11/2016	Bond Future	9.54202		94.70796		9.52804	94.83426		16.03	0.00	1,350,630,217.56	14,261	17,151.00
R2044	On 02/02/2017	Bond Future	9.58051		92.19076		9.56607	92.32014		16.52	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 04/05/2017	Bond Future			9.61279		94.09756		9.59768	94.23202		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			9.47960		96.58557		9.47108	96.66520		16.16	0.00	2,992,800,472.02	30,986	52,690.00
R2048	On 03/11/2016	Bond Future			9.52309		93.96680		9.51416	94.04954		16.63	0.00	2,889,103,232.80	30,746	60,941.00
R2048	On 02/02/2017	Bond Future			9.56362		95.81685		9.55438	95.90175		16.37	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.59176		93.35385		9.58199	93.44310		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			8.02896		98.20826		8.06056	98.11649		3.97	0.00	325,363,965.38	3,313	35,232.00
R207	On 03/11/2016	Bond Future			8.05067		100.05812		8.08438	99.96631		3.59	0.00	2,574,495,427.60	25,730	61,573.00
R207	On 02/02/2017	Bond Future			8.05475		98.38496		8.09145	98.29190		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,408.82000		2.40882		2,335.88000	2.33588	2,408.820	3.54	0.81	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.02848		100.41916		8.06786	100.32677		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			8.18434		96.97494		8.22105	96.84028		5.27	0.00	570,406,597.08	5,882	35,778.00
R208	On 03/11/2016	Bond Future			8.21514		95.39907		8.25380	95.26352		5.07	0.00	650,526,258.33	6,819	39,741.00
R208	On 02/02/2017	Bond Future			8.23344		97.27742		8.27464	97.13977		4.76	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.22312		95.88352		8.26656	95.74554		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			9.30957		74.87823		9.29602	74.97369		14.80	0.00	1,103,854,866.66	14,742	26,495.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,021.47000		1.02147		1,121.27000	1.12127	1,021.470	14.93	0.65	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,091.73000		2.09173		2,195.87000	2.19587	2,091.730	15.11	0.89	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	37.16000		0.03716		43.23000	0.04323	37.160	15.20	0.05	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	0.02000		0.00002		0.05000	0.00005	0.020	15.69	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	8,280.23000		8.28023		8,375.69000	8.37569	8,280.230	15.69	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.34997		73.13823		9.33587	73.23674		15.17	0.00	954,892,730.88	13,056	34,475.00
R209	On 03/11/2016	Bond Future	10.25	Put	485.82000		0.48582		478.45000	0.47845	485.820	16.07	0.15	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.38597		74.57832		9.37143	74.67913		15.00	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.41221		72.96753		9.39698	73.07245		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	187.70322		187.70322		187.63897	187.63897			0.00	62,129,765.82	331	1,568.00
R210	On 03/11/2016	Bond Future	188.97358		188.97358		188.91126	188.91126			0.00	57,070,021.16	302	992.00
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	139.95015		139.95015		139.91421	139.91421			0.00	0.00	0	22.00
R211	On 03/11/2016	Bond Future	142.59486		142.59486		142.56063	142.56063			0.00	0.00	0	56.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/08/2016	Bond Future	146.40892		146.40892		146.35996	146.35996			0.00	111,124,370.28	759	4,524.00
R212	On 03/11/2016	Bond Future	149.17573		149.17573		149.12835	149.12835			0.00	113,224,379.07	759	883.00
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	9.17963	85.77970		9.17111	85.83897			12.57	0.00	1,568,224,475.40	18,282	8,547.00
R213	On 03/11/2016	Bond Future	9.22316	83.84507		9.21418	83.90682			12.86	0.00	1,490,597,654.46	17,778	36,876.00
R213	On 02/02/2017	Bond Future	9.26303	85.49575		9.25369	85.55924			12.67	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.28831	83.70806		9.27835	83.77511			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	9.39937	75.26019		9.39077	75.32340			15.60	0.00	418,371,396.21	5,559	10,213.00
R214	On 04/08/2016	Bond Future	8.55	Call	0.03000	0.00003	0.10000	0.00010	0.030	15.24	0.00	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	391.65000	0.39165	453.22000	0.45322	391.650	15.65	0.34	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	6,148.73000	6.14873	6,212.05000	6.21205	6,148.730	16.53	1.00	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	12,009.45000	12.00945	12,072.66000	12.07266	12,009.450	16.53	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	9.44058	73.38096		9.43158	73.44661			16.03	0.00	413,648,471.52	5,637	24,618.00
R214	On 02/02/2017	Bond Future	9.47872	74.82570		9.46942	74.89303			15.81	0.00	347,565,376.50	4,645	0.00
R214	On 04/05/2017	Bond Future	9.50459	73.07143		9.49477	73.14215			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	24,957.27000	24,957.27000		25,208.43000	25,208.43000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,423.52000	25,423.52000		25,678.09000	25,678.09000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.62210	10.62210		10.70720	10.70720			14.83	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.80200	10.80200		10.88730	10.88730			15.31	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.70090	4.70090		4.71660	4.71660			13.35	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.68560	4.68560		4.69930	4.69930			13.83	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.38880	1.38880		1.42860	1.42860				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 19/12/2016		Foreign Exchange Future	1.31330	1.31330	1.36830	1.36830			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.26390	1.26390	1.31780	1.31780			0.00	0.00	0	0.00
Total for Derivatives :											38,563,837,865.15	359,137	3 901 481.00
Grand Total:											38,563,837,865.15	359,137	3 901 481.00