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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/08/2016

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 01/08/2016	Any day expiry		13.94790	13.94790		13.86000	13.86000		21.60	0.00	256,641,360.00	18,400	0.00
\$ / R	On 02/08/2016	Any day expiry		13.92240	13.92240		13.86000	13.86000		21.72	0.00	0.00	0	0.00
\$ / R	On 02/08/2016	Any day expiry	14.36	Call	2.33340	0.00233	8.82610	0.00883	2.333	30.67	0.03	0.00	0	6,000.00
\$ / R	On 05/08/2016	Any day expiry		13.91970	13.91970		13.86530	13.86530		20.41	0.00	0.00	0	1,713.00
\$ / R	On 11/08/2016	Any day expiry		13.93420	13.93420		13.87980	13.87980		18.70	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	1.68590	0.00169	3.04230	0.00304	1.686	23.89	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	14.43	Put	527.67580	0.52768	583.11080	0.58311	527.676	19.39	0.86	0.00	0	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1.56280	0.00156	1.83790	0.00184	1.563	26.68	0.01	0.00	0	2,000.00
\$ / R	On 12/08/2016	Any day expiry		13.93660	13.93660		13.88270	13.88270		20.75	0.00	0.00	0	0.00
\$ / R	On 12/08/2016	Any day expiry	14.21	Call	94.23870	0.09424	74.69750	0.07470	94.239	20.75	0.30	0.00	0	10,000.00
\$ / R	On 15/08/2016	Any day expiry		13.94520	13.94520		13.89120	13.89120		17.95	0.00	0.00	0	2,056.00
\$ / R	On 16/08/2016	Any day expiry		13.94800	13.94800		13.89410	13.89410		18.05	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	2.39590	0.00240	2.39060	0.00239	2.396	26.16	0.01	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry		13.95090	13.95090		13.89690	13.89690		18.14	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	14.22	Put	380.65720	0.38066	426.19260	0.42619	380.657	18.74	0.68	0.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	543.05340	0.54305	593.54250	0.59354	543.053	19.21	0.79	0.00	0	6,600.00

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	15.84	Put	1,891.89310	1.89189	1,945.57850	1.94558	1,891.893	26.13	0.99	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	0.22110	0.00022	0.26350	0.00026	0.221	33.17	0.00	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			13.95370	13.95370	13.89980	13.89980		18.20	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	2.37440	0.00237	1.94990	0.00195	2.374	26.60	0.01	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			13.96810	13.96810	13.91400	13.91400		18.00	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry			13.97090	13.97090	13.91690	13.91690		18.05	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	14.08	Put	315.91600	0.31592	352.79940	0.35280	315.916	18.35	0.56	0.00	0	6,600.00
\$ / R	On 24/08/2016	Any day expiry	14.24	Put	420.36290	0.42036	462.12980	0.46213	420.363	18.71	0.65	0.00	0	6,600.00
\$ / R	On 26/08/2016	Any day expiry			13.97660	13.97660	13.92260	13.92260		18.15	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.52140	0.00052	0.75980	0.00076	0.521	22.83	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	84.16380	0.08416	99.59340	0.09959	84.164	17.75	0.22	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	1.36650	0.00137	1.47870	0.00148	1.367	33.21	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	1.40410	0.00140	1.56360	0.00156	1.404	34.91	0.00	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			13.98520	13.98520	13.93120	13.93120		17.90	0.00	0.00	0	3,367.00
\$ / R	On 29/08/2016	Any day expiry	15.15	Call	28.25920	0.02826	27.58130	0.02758	28.259	20.26	0.08	0.00	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	16.00	Call	5.13550	0.00514	4.94370	0.00494	5.135	22.52	0.02	0.00	0	40,000.00
\$ / R	On 31/08/2016	Any day expiry			13.99090	13.99090	13.93690	13.93690		18.00	0.00	939,018.40	67	104.00
\$ / R	On 01/09/2016	Any day expiry			13.99380	13.99380	14.03910	14.03910		18.03	0.00	0.00	0	0.00
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	270.82780	0.27083	0.00000	0.00000	270.828	17.99	0.47	0.00	0	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	243.93740	0.24394	0.00000	0.00000	243.937	18.27	0.45	231,875,787.26	36,800	18,400.00
\$ / R	On 06/09/2016	Any day expiry			14.00810	14.00810	13.95350	13.95350		17.90	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.01360	14.01360	13.95900	13.95900		17.98	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			14.01630	14.01630	13.96170	13.96170		18.02	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	74.38810	0.07439	70.09130	0.07009	74.388	20.08	0.16	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	4.71630	0.00472	4.58020	0.00458	4.716	22.21	0.01	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			14.02720	14.02720	13.97270	13.97270		18.00	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	1,016.00120	1.01600	1,064.90520	1.06491	1,016.001	19.88	0.82	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	1.04960	0.00105	0.82030	0.00082	1.050	29.44	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.03270	14.03270	13.97810	13.97810		18.07	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.04360	14.04360	13.98910	13.98910		17.98	0.00	1,807,692,192.00	128,720	530,808.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	81.42310	0.08142	91.82290	0.09182	81.423	17.24	0.17	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	143.68990	0.14369	160.38350	0.16038	143.690	17.41	0.26	6,086,250.80	1,750	12,750.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	162.19740	0.16220	180.29730	0.18030	162.197	17.48	0.28	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	203.84950	0.20385	224.83820	0.22484	203.850	17.60	0.33	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	211.40370	0.21140	232.88130	0.23288	211.404	17.62	0.34	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	243.39720	0.24340	266.83820	0.26684	243.397	17.70	0.37	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	389.68100	0.38968	363.99130	0.36399	389.681	17.93	0.53	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	304.55850	0.30456	284.84760	0.28485	304.558	18.30	0.45	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	460.95850	0.46096	495.74760	0.49575	460.958	18.30	0.55	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	268.64040	0.26864	251.16700	0.25117	268.640	18.51	0.41	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	664.13150	0.66413	705.15000	0.70515	664.131	18.92	0.67	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	182.19430	0.18219	170.45570	0.17046	182.194	19.13	0.30	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	738.59430	0.73859	781.35570	0.78136	738.594	19.13	0.70	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	177.44540	0.17745	166.03370	0.16603	177.445	19.17	0.30	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	815.96640		0.81597		860.30090	0.86030	815.966	19.34	0.73	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	155.36680		0.15537		145.47490	0.14547	155.367	19.38	0.27	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	863.65740		0.86366		908.81320	0.90881	863.657	19.47	0.75	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	130.33120		0.13033		122.24140	0.12224	130.331	19.64	0.23	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	106.13170		0.10613		99.85020	0.09985	106.132	19.94	0.19	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	1,062.53170		1.06253		1,110.75020	1.11075	1,062.532	19.94	0.81	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	80.48840		0.08049		76.12380	0.07612	80.488	20.34	0.15	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	70.04020		0.07004		66.44880	0.06645	70.040	20.54	0.14	3,807,150.12	2,000	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,601.86070		1.60186		1,654.32990	1.65433	1,601.861	21.06	0.91	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,695.53860		1.69554		1,748.45310	1.74845	1,695.539	21.21	0.92	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	30.76090		0.03076		29.74310	0.02974	30.761	21.45	0.07	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	24.89260		0.02489		24.24870	0.02425	24.893	21.65	0.05	174,639.71	201	0.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	23.78690		0.02379		23.21060	0.02321	23.787	21.70	0.05	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	13.77750		0.01378		13.74860	0.01375	13.778	22.23	0.03	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	11.48660		0.01149		11.55870	0.01156	11.487	22.41	0.03	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	9.43650		0.00944		9.58650	0.00959	9.436	22.61	0.02	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	9.15560		0.00916		9.31550	0.00932	9.156	22.64	0.02	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	8.61960		0.00862		8.79680	0.00880	8.620	22.70	0.02	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	3.19390		0.00319		3.03260	0.00303	3.194	25.52	0.01	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.19540		0.00020		0.15710	0.00016	0.195	27.21	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.06540		14.06540		14.01100	14.01100		18.02	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.06820		14.06820		14.01370	14.01370		18.04	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.13890		0.00514		5.96390	0.00596	5.139	20.11	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	163.69350		0.16369		180.82080	0.18082	163.694	17.46	0.27	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	2.40510		0.00241		1.98640	0.00199	2.405	25.18	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	1.82620		0.00183		1.49890	0.00150	1.826	25.18	0.00	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.07360		14.07360		14.01920	14.01920		18.08	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.11170		14.11170		14.05720	14.05720		18.13	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			14.12530		14.12530		14.07070	14.07070		18.10	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	312.51260		0.31251		299.67350	0.29967	312.513	19.07	0.38	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.14430		14.14430		14.08970	14.08970		18.18	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.39360		0.01139		13.00620	0.01301	11.394	19.08	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	207.97650		0.20798		228.58720	0.22859	207.977	17.20	0.27	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	9.34430		0.00934		11.50440	0.01150	9.344	26.17	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	8.50280		0.00850		10.52580	0.01053	8.503	26.17	0.01	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.14700		14.14700		14.09240	14.09240		18.19	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	139.49480		0.13949		154.02910	0.15403	139.495	17.02	0.20	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,138.93880		1.13894		1,187.37070	1.18737	1,138.939	20.05	0.72	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	87.20130		0.08720		87.21650	0.08722	87.201	22.08	0.12	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.17710		14.17710		14.12250	14.12250		18.17	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,059.46520		1.05947		1,106.45400	1.10645	1,059.465	19.77	0.68	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	92.32290		0.09232		92.53210	0.09253	92.323	22.40	0.12	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.20470		14.20470		14.15000	14.15000		18.31	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	169.14210		0.16914		185.75890	0.18576	169.142	17.05	0.22	0.00	0	9,615.00

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\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,593.53310	1.59353	1,645.11980	1.64512	1,593.533	21.05	0.78	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	66.32190	0.06632	67.87680	0.06788	66.322	23.55	0.08	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.23510	14.23510	14.18030	14.18030		18.38	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	16.49510	0.01650	20.06590	0.02007	16.495	17.76	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	253.27930	0.25328	275.68310	0.27568	253.279	17.22	0.28	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	20.38570	0.02039	21.08620	0.02109	20.386	26.83	0.03	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.27930	14.27930	14.22430	14.22430		18.50	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.29310	14.29310	14.23810	14.23810		18.48	0.00	74,195,482.10	5,191	115,181.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	21.82200	0.02182	25.19810	0.02520	21.822	17.52	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	141.56200	0.14156	155.18900	0.15519	141.562	16.90	0.17	0.00	0	147,650.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	194.06020	0.19406	211.56090	0.21156	194.060	17.06	0.21	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	230.65090	0.23065	251.41510	0.25142	230.651	17.15	0.24	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	281.24140	0.28124	304.58770	0.30459	281.241	17.36	0.28	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	358.48790	0.35849	385.24230	0.38524	358.488	17.64	0.33	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	379.54780	0.37955	407.13960	0.40714	379.548	17.71	0.34	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	788.28560	0.78829	764.93350	0.76493	788.286	18.06	0.60	4,277,141.21	500	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	495.18560	0.49519	526.83350	0.52683	495.186	18.06	0.40	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	599.75490	0.59975	634.44710	0.63445	599.755	18.34	0.45	2,590,609.37	414	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	655.89030	0.65589	692.61960	0.69262	655.890	18.48	0.48	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	746.47950	0.74648	785.25770	0.78526	746.479	18.74	0.51	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	777.85660	0.77786	817.28230	0.81728	777.857	18.83	0.53	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	862.06250	0.86206	903.09240	0.90309	862.063	19.05	0.56	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	908.91800	0.90892	950.76530	0.95077	908.918	19.18	0.57	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	977.88480	0.97788	1,021.12410	1.02112	977.885	19.36	0.59	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	1,107.38040	1.10738	1,152.44440	1.15244	1,107.380	19.70	0.63	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,122.13110	1.12213	1,167.38620	1.16739	1,122.131	19.74	0.63	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	415.23110	0.41523	405.48620	0.40549	415.231	19.74	0.37	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,273.33670	1.27334	1,320.34160	1.32034	1,273.337	20.12	0.67	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,281.06480	1.28106	1,328.15170	1.32815	1,281.065	20.14	0.67	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,430.70650	1.43071	1,479.22040	1.47922	1,430.706	20.50	0.70	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	323.80650	0.32381	317.32040	0.31732	323.807	20.50	0.30	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	304.07180	0.30407	297.88860	0.29789	304.072	20.67	0.28	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,510.97180	1.51097	1,559.78860	1.55979	1,510.972	20.67	0.72	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,567.59260	1.56759	1,616.94400	1.61694	1,567.593	20.78	0.73	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,657.80900	1.65781	1,707.94200	1.70794	1,657.809	20.95	0.74	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,757.85320	1.75785	1,808.76750	1.80877	1,757.853	21.14	0.76	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	243.10770	0.24311	239.32710	0.23933	243.108	21.22	0.24	1,502,165.53	414	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,928.02290	1.92802	1,980.08130	1.98008	1,928.023	21.46	0.78	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	2,102.01490	2.10201	2,155.04670	2.15505	2,102.015	21.77	0.81	6,524,952.75	500	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	182.26540	0.18227	180.76310	0.18076	182.265	21.94	0.18	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,342.12350	2.34212	2,396.22270	2.39622	2,342.124	22.19	0.83	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,396.20240	2.39620	2,450.50430	2.45050	2,396.202	22.29	0.84	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	157.38160	0.15738	156.74780	0.15675	157.382	22.32	0.16	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,541.54800	2.54155	2,596.34020	2.59634	2,541.548	22.54	0.85	0.00	0	6,600.00

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	16.77	Call	137.90280	0.13790	137.91330	0.13791	137.903	22.67	0.14	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	128.06630	0.12807	129.37600	0.12938	128.066	22.94	0.13	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	125.29350	0.12529	126.71030	0.12671	125.294	23.07	0.13	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	123.14320	0.12314	124.64160	0.12464	123.143	23.17	0.13	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	100.54750	0.10055	102.85100	0.10285	100.548	24.45	0.10	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	94.72720	0.09473	97.22180	0.09722	94.727	24.86	0.10	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	93.69880	0.09370	96.22710	0.09623	93.699	24.93	0.10	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	84.12660	0.08413	86.94860	0.08695	84.127	25.72	0.09	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	82.47380	0.08247	85.34430	0.08534	82.474	25.88	0.08	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	81.40550	0.08141	84.30700	0.08431	81.406	25.98	0.08	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	80.87950	0.08088	83.79750	0.08380	80.879	26.03	0.08	1,143,756.91	828	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	47.96580	0.04797	49.19260	0.04919	47.966	26.36	0.05	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	44.76260	0.04476	45.96560	0.04597	44.763	26.36	0.05	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	44.07820	0.04408	45.27570	0.04528	44.078	26.36	0.05	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	39.24720	0.03925	40.40030	0.04040	39.247	26.36	0.04	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	36.30550	0.03631	37.42670	0.03743	36.306	26.36	0.04	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	25.44100	0.02544	26.40570	0.02641	25.441	26.36	0.03	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	24.44340	0.02444	25.39000	0.02539	24.443	26.36	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	23.29480	0.02329	24.21970	0.02422	23.295	26.36	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	20.80930	0.02081	21.68360	0.02168	20.809	26.36	0.02	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	18.72720	0.01873	19.55490	0.01955	18.727	26.36	0.02	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	17.54540	0.01755	18.34470	0.01834	17.545	26.36	0.02	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	15.64530	0.01565	16.39580	0.01640	15.645	26.36	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	14.89210	0.01489	15.62210	0.01562	14.892	26.36	0.02	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	9.49970	0.00950	10.05790	0.01006	9.500	26.36	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	8.73160	0.00873	9.26100	0.00926	8.732	26.36	0.01	119,705.70	500	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	7.12290	0.00712	7.58730	0.00759	7.123	26.36	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	6.76750	0.00677	7.21660	0.00722	6.768	26.36	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.36220	14.36220	14.30690	14.30690		18.54	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	493.38030	0.49338	524.58130	0.52458	493.380	17.91	0.38	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	258.36200	0.25836	255.10130	0.25510	258.362	21.61	0.23	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.39540	14.39540	14.34000	14.34000		18.59	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	578.55310	0.57855	611.90860	0.61191	578.553	18.12	0.41	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	334.13160	0.33413	328.57820	0.32858	334.132	21.16	0.28	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.52630	14.52630	14.47110	14.47110		18.85	0.00	44,159,952.00	3,040	28,545.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,318.21900	1.31822	1,360.27420	1.36027	1,318.219	19.90	0.59	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,412.83340	1.41283	1,456.19530	1.45620	1,412.833	20.10	0.61	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,671.37520	1.67138	1,717.17270	1.71717	1,671.375	20.66	0.66	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,702.70390	1.70270	1,748.75680	1.74876	1,702.704	20.72	0.66	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,536.05810	2.53606	2,587.30510	2.58731	2,536.058	22.14	0.77	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	175.09890	0.17510	178.63630	0.17864	175.099	25.06	0.13	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	174.64780	0.17465	178.20290	0.17820	174.648	25.08	0.13	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	148.12570	0.14813	147.74330	0.14774	148.126	26.02	0.11	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	121.08340	0.12108	120.99060	0.12099	121.083	26.02	0.09	0.00	0	3,200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	39.05470	0.03905	39.47360	0.03947	39.055	26.02	0.04	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.61010	14.61010	14.55510	14.55510		18.92	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	562.41970	0.56242	588.26730	0.58827	562.420	17.95	0.35	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	341.62000	0.34162	337.21910	0.33722	341.620	22.37	0.23	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.64640	14.64640	14.59150	14.59150		18.99	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	643.49050	0.64349	670.50900	0.67051	643.491	18.17	0.37	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	422.40780	0.42241	415.72800	0.41573	422.408	21.87	0.27	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.80270	14.80270	14.74770	14.74770		19.15	0.00	0.00	0	157,705.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	735.11470	0.73511	760.09080	0.76009	735.115	18.32	0.38	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,114.98730	1.11499	1,147.11830	1.14712	1,114.987	19.27	0.48	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,521.68000	1.52168	1,558.96540	1.55897	1,521.680	20.10	0.56	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,725.16770	1.72517	1,764.72150	1.76472	1,725.168	20.50	0.59	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	543.41210	0.54341	533.66650	0.53367	543.412	21.79	0.31	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	358.50580	0.35851	356.62250	0.35662	358.506	23.80	0.21	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	322.13700	0.32214	321.97310	0.32197	322.137	24.70	0.19	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	239.13800	0.23914	238.00770	0.23801	239.138	25.77	0.14	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.86820	14.86820	14.81310	14.81310		19.20	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	611.58360	0.61158	630.79930	0.63080	611.584	18.01	0.33	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	418.18040	0.41818	414.82980	0.41483	418.180	23.40	0.24	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.95220	14.95220	14.89150	14.89150		19.48	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.98940	14.98940	14.92740	14.92740		19.77	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.02660	15.02660	14.96330	14.96330		19.95	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.06380	15.06380	14.99920	14.99920		19.90	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.04360	14.04360	13.98910	13.98910		17.98	0.00	856,659.60	61	810.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.29310	14.29310	14.23810	14.23810		18.48	0.00	71,465.50	5	114.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.52630	14.52630	14.47110	14.47110		18.85	0.00	0.00	0	52.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.80270	14.80270	14.74770	14.74770		19.15	0.00	0.00	0	3.00
£ / R	On 15/08/2016	Any day expiry			18.40980	18.40980	18.42610	18.42610		16.53	0.00	0.00	0	131.00
£ / R	On 18/08/2016	Any day expiry			18.42170	18.42170	18.43820	18.43820		16.55	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	75.00320	0.07500	84.93960	0.08494	75.003	16.87	0.20	0.00	0	11,000.00
£ / R	On 31/08/2016	Any day expiry			18.47310	18.47310	18.49060	18.49060		15.96	0.00	55,579.50	3	3.00
£ / R	On 08/09/2016	Any day expiry			18.50790	18.50790	18.52410	18.52410		15.90	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,699.98260	2.69998	2,683.04480	2.68304	2,699.983	19.90	0.98	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.17280	0.00017	0.32660	0.00033	0.173	30.30	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			18.55170	18.55170	18.56810	18.56810		15.82	0.00	227,814,876.00	12,280	58,809.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	635.54200	0.63554	631.03590	0.63104	635.542	16.06	0.61	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	6.72330	0.00672	6.89160	0.00689	6.723	23.11	0.01	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	6.53190	0.00653	6.37810	0.00638	6.532	27.83	0.01	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	1.66660	0.00167	1.57180	0.00157	1.667	29.98	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			18.91400	18.91400	18.93120	18.93120		16.51	0.00	170,226.00	9	1,302.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	147.68360	0.14768	147.54960	0.14755	147.684	15.97	0.15	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	525.45860	0.52546	522.41260	0.52241	525.459	16.29	0.38	0.00	0	783.00

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	21.41	Put	2,646.84960		2.64685	2,636.35560	2.63636	2,646.850		18.02	0.85	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	4,150.13780		4.15014	4,134.24550	4.13425	4,150.138		19.41	0.94	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	64.75240		0.06475	55.70660	0.05571	64.752		24.84	0.06	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	14.09720		0.01410	12.23000	0.01223	14.097		25.18	0.01	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.25530		19.25530	19.27240	19.27240			17.12	0.00	96,276.50	5	1,895.00
£ / R	On 25/04/2017	Any day expiry			19.43220		19.43220	19.45090	19.45090			17.41	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			19.66220		19.66220	19.68090	19.68090				0.00	322,066,836.00	16,380	34,148.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.99220		19.99220	20.00300	20.00300			17.67	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13735		0.13735	0.13664	0.13664			20.61	0.00	20,877.66	152	3,905.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14033		0.14033	0.13960	0.13960			20.06	0.00	0.00	0	4,001.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14314		0.14314	0.14240	0.14240			19.69	0.00	17,463.45	122	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14653		0.14653	0.14578	0.14578			19.75	0.00	0.00	0	0.00
€ / R	On 15/08/2016	Any day expiry			15.58150		15.58150	15.52730	15.52730			17.04	0.00	0.00	0	3.00
€ / R	On 26/08/2016	Any day expiry			15.62110		15.62110	15.56680	15.56680			16.95	0.00	0.00	0	39.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.71530		15.71530	15.66090	15.66090			16.92	0.00	29,764,778.20	1,894	38,735.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	88.23590		0.08824	104.53240	0.10453	88.236		16.36	0.17	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	348.63800		0.34864	333.13700	0.33314	348.638		17.11	0.47	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	116.41990		0.11642	112.73910	0.11274	116.420		18.62	0.20	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			15.75720		15.75720	15.70270	15.70270			17.16	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.05950		16.05950	16.00420	16.00420			17.70	0.00	0.00	0	18,000.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	535.37050		0.53537	523.38700	0.52339	535.371		18.28	0.43	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,257.33870		1.25734	1,304.07130	1.30407	1,257.339		18.80	0.65	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	14.68870		0.01469	17.59320	0.01759	14.689		23.18	0.02	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.38400		16.38400	16.32780	16.32780			18.26	0.00	0.00	0	4,921.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.77030		16.77030	16.71430	16.71430			18.82	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.99260		16.99260	16.93020	16.93020			19.51	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.12045		98.12045	98.01598	98.01598				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.21431		95.21431	95.09843	95.09843				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.98719		93.98719	93.86023	93.86023				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.06129		96.06129	95.92633	95.92633				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.07303		100.07303	100.07456	100.07456				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.03007		100.03007	100.03117	100.03117				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.67828		99.67828	99.68386	99.68386				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.76938		99.76938	99.77885	99.77885				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.09291		100.09291	100.10179	100.10179				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.42162		99.42162	99.43341	99.43341				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.12976		99.12976	99.13150	99.13150				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.24027		99.24027	99.22253	99.22253				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 17/12/2020	Interest Rate Swap	98.26364	98.26364	98.19049	98.19049					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.60579	97.60579	97.53060	97.53060					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.91109	96.91109	96.83464	96.83464					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.18836	97.18836	97.11273	97.11273					0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future	496.49700	496.49700	496.49900	496.49900					0.00	0.00	0	2.00
AL37	On 03/11/2016	Index Future	505.93200	505.93200	505.94400	505.94400					0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	515.87000	515.87000	515.89300	515.89300					0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	577.49700	577.49700	576.88400	576.88400					0.00	0.00	0	2.00
AL7T	On 03/11/2016	Index Future	588.47100	588.47100	587.85800	587.85800					0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	600.03000	600.03000	599.41700	599.41700					0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	526.29600	526.29600	525.89200	525.89200					0.00	0.00	0	118.00
ALBI	On 03/11/2016	Index Future	536.29700	536.29700	535.89600	535.89600					0.00	0.00	0	606.00
ALBI	On 02/02/2017	Index Future	546.83200	546.83200	546.43300	546.43300					0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	558.10600	558.10600	557.70600	557.70600					0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.59280	10.59280	10.60500	10.60500				12.88	0.00	1,048,687.20	99	8,710.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.75160	10.75160	10.76430	10.76430				13.16	0.00	0.00	0	125.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.90270	10.90270	10.91600	10.91600				13.75	0.00	490,621.50	45	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.08290	11.08290	11.09680	11.09680				14.51	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.16980	11.16980	11.17940	11.17940				15.01	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.72450	10.72450	10.72560	10.72560				14.04	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.91840	10.91840	10.91980	10.91980				14.35	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.09930	11.09930	11.10140	11.10140				14.78	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.56020	14.56020	14.49100	14.49100				17.08	0.00	3,552,688.80	244	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.89700	14.89700	14.82680	14.82680				18.00	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.21820	15.21820	15.14480	15.14480				18.58	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.10910	2.10910	2.10330	2.10330				15.47	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.13720	2.13720	2.13130	2.13130				15.71	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.16230	2.16230	2.15610	2.15610				16.52	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.11560	2.11560	2.10900	2.10900				15.49	0.00	0.00	0	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.16260	2.16260	2.15610	2.15610				15.92	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.14917	81.70273		10.16000	81.62996				0.00	0.00	0	6,771.00
ES33	On 03/11/2016	Bond Future	10.22005	79.44672		10.23108	79.37354				0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.28914	81.00763		10.30032	80.93439				0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.34548	78.88284		10.35694	78.80859				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	10.25906	86.62247		10.26987	86.53842				0.00	0.00	0	0.00
ES42	On 03/11/2016	Bond Future	10.32720	83.98884		10.33822	83.90420				0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.39143	85.63928		10.40260	85.55445				0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.44762	83.14295		10.45906	83.05696				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	523.80100	523.80100		523.42900	523.42900				0.00	0.00	0	64.00
GOVI	On 03/11/2016	GOVI	533.75400	533.75400		533.38600	533.38600				0.00	0.00	0	384.00
GOVI	On 02/02/2017	GOVI	544.23900	544.23900		543.87400	543.87400				0.00	0.00	0	26.00
GOVI	On 04/05/2017	GOVI	555.46000	555.46000		555.09400	555.09400				0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.81080	1.81080		1.80400	1.80400			17.53	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.84490	1.84490		1.83770	1.83770			18.14	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.87590	1.87590		1.86870	1.86870			18.12	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.75225	127.75225		127.76536	127.76536				0.00	312,098,746.75	2,443	726.00
I2025	On 03/11/2016	Bond Future	130.16230	130.16230		130.17705	130.17705				0.00	317,986,498.90	2,443	3,106.00
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	107.65044	107.65044		107.66104	107.66104				0.00	0.00	0	531.00
I2033	On 03/11/2016	Bond Future	108.66439	108.66439		108.67651	108.67651				0.00	0.00	0	4,275.00
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	133.67664	133.67664		133.34648	133.34648				0.00	133,676,640.00	1,000	10,014.00
I2038	On 03/11/2016	Bond Future	136.19837	136.19837		135.86335	135.86335				0.00	136,198,370.00	1,000	20,808.00
I2038	On 31/01/2038	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
I2046	On 04/08/2016	Bond Future		133.89669	133.89669		133.90952	133.90952			0.00	0.00	0	14,211.00
I2046	On 03/11/2016	Bond Future		134.92462	134.92462		134.93543	134.93543			0.00	0.00	0	17,253.00
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		142.75118	142.75118		142.42604	142.42604			0.00	0.00	0	5,269.00
I2050	On 03/11/2016	Bond Future		145.44414	145.44414		145.11470	145.11470			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
IGOV	On 04/08/2016	Index Future		247.39400	247.39400		247.18900	247.18900			0.00	0.00	0	130.00
IGOV	On 03/11/2016	Index Future		252.11000	252.11000		251.90700	251.90700			0.00	0.00	0	968.00
IGOV	On 02/02/2017	Index Future		257.07800	257.07800		256.87500	256.87500			0.00	0.00	0	55.00
IGOV	On 04/05/2017	Index Future		262.39300	262.39300		262.18900	262.18900			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		670.02900	670.02900		669.83700	669.83700			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		682.80900	682.80900		682.61400	682.61400			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		696.26400	696.26400		696.06800	696.06800			0.00	0.00	0	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		0.13730	0.13730		0.13680	0.13680			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.13730	0.13730		0.13680	0.13680			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13740	0.13740		0.13690	0.13690			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.04090	0.04090		0.04060	0.04060			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.03980	0.03980		0.03970	0.03970			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future		0.03930	0.03930		0.03920	0.03920			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.05880	10.05880		10.06700	10.06700		13.94	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		10.20000	10.20000		10.20800	10.20800		14.32	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		10.33510	10.33510		10.34380	10.34380		14.99	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.32540	1.32540		1.31720	1.31720			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
PULA / R	On 19/12/2016	Foreign Exchange Future			1.33810		1.33810		1.33250	1.33250			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.35450		1.35450		1.34770	1.34770			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.32100		1.32100		1.32730	1.32730			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.32330		1.32330		1.32960	1.32960			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.32550		1.32550		1.33180	1.33180			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11900		1.11900		1.11950	1.11950			0.00	0.00	0	11,955.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12360		1.12360		1.12400	1.12400			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12790		1.12790		1.12830	1.12830			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.62737		114.07298		8.64284	113.95963		9.55	0.00	3,541,167,518.14	31,043	24,309.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,637.42000		1.63742		1,603.14000	1.60314	1,637.420	9.61	0.95	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,983.59000		1.98359		1,921.12000	1.92112	1,983.590	9.64	0.98	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	0.08000		0.00008		4.65000	0.00465	0.080	9.76	0.00	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	0.00000		0.00000		0.99000	0.00099	0.000	9.82	0.00	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	0.00000		0.00000		0.43000	0.00043	0.000	9.85	0.00	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	4,788.93000		4.78893		4,675.75000	4.67575	4,788.930	9.88	1.00	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	5,133.77000		5.13377		5,020.49000	5.02049	5,133.770	9.91	1.00	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	0.00000		0.00000		0.03000	0.00003	0.000	9.94	0.00	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.06	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	10.15	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.66197		116.21791		8.67787	116.10367		9.25	0.00	5,505,823,486.25	47,375	92,886.00
R186	On 03/11/2016	Bond Future	9.10	Put	987.12000		0.98712		0.00000	0.00000	987.120	9.46	0.28	169,320,880.40	5,200	5,200.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,588.52000		4.58852		4,529.98000	4.52998	4,588.520	9.51	0.76	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,672.80000		5.67280		5,601.79000	5.60179	5,672.800	9.63	0.83	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	295.71000		0.29571		325.10000	0.32510	295.710	9.78	0.11	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	262.74000		0.26274		289.85000	0.28985	262.740	9.81	0.10	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.68966		113.19695		8.70591	113.08246		9.45	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	2,192.50000		2.19250		2,168.77000	2.16877	2,192.500	9.35	0.42	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,366.06000		2.36606		2,437.57000	2.43757	2,366.060	9.53	0.41	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,250.07000		1.25007		1,300.11000	1.30011	1,250.070	9.83	0.25	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	1,091.08000		1.09108		1,137.11000	1.13711	1,091.080	9.89	0.23	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.70366		115.53302		8.72046	115.41691		9.22	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			299.04795		299.04795		299.07863	299.07863			0.00	0.00	0	1,432.00
R197	On 03/11/2016	Bond Future			304.68946		304.68946		304.72397	304.72397			0.00	0.00	0	1,589.00
R197	On 07/12/2023	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
R202	On 04/08/2016	Bond Future		248.21936	248.21936		248.24379	248.24379		8.51	0.00	99,287,744.00	400	13,959.00
R202	On 03/11/2016	Bond Future		252.90187	252.90187		252.92970	252.92970			0.00	129,232,855.57	511	36,773.00
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		8.33209	100.53158		8.33246	100.52977		6.96	0.00	185,782,359.84	1,848	2,003.00
R2023	On 03/11/2016	Bond Future		8.36484	98.49111		8.36500	98.49035		6.97	0.00	210,573,993.18	2,138	11,971.00
R2023	On 02/02/2017	Bond Future		8.38989	100.42602		8.38967	100.42703		6.72	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future		8.38936	98.56217		8.38899	98.56381		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		7.52521	104.05616		7.49456	104.08812		1.18	0.00	336,309,509.12	3,232	22,647.00
R203	On 03/11/2016	Bond Future		7.47647	101.84123		7.43516	101.87495		0.95	0.00	372,026,013.19	3,653	30,650.00
R203	On 02/02/2017	Bond Future		7.29678	103.84209		7.23454	103.87825		0.67	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future		6.43756	101.80866		6.33079	101.84623		0.41	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/08/2016	Bond Future		9.02250	92.33135		9.02297	92.32793			0.00	863,113,459.80	9,348	18,684.00
R2030	On 03/11/2016	Bond Future		9.06114	94.06745		9.06148	94.06500			0.00	879,342,522.60	9,348	28,331.00
R2030	On 02/02/2017	Bond Future		9.09464	91.90931		9.09476	91.90845			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		9.12041	93.80644		9.12045	93.80616			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		9.14269	95.60509		9.14821	95.56208		12.88	0.00	0.00	0	3,368.00
R2032	On 03/11/2016	Bond Future		9.18495	93.24417		9.19050	93.20144		13.17	0.00	0.00	0	12,135.00
R2032	On 02/02/2017	Bond Future		9.22229	95.07626		9.22781	95.03424		12.93	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		9.24836	92.87684		9.25397	92.83457		13.27	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		9.21753	100.90557		9.22803	100.81525			0.00	0.00	0	1,128.00
R2035	On 03/11/2016	Bond Future		9.26017	98.30150		9.27085	98.21059			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future		9.29938	100.23270		9.31018	100.14174			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.32463	97.79369		9.33567	97.70149			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		9.26748	93.24072		9.28298	93.10754		14.94	0.00	0.00	0	18,356.00
R2037	On 03/11/2016	Bond Future		9.30675	94.99391		9.32257	94.85921		14.66	0.00	0.00	0	39,419.00
R2037	On 02/02/2017	Bond Future		9.34179	92.60356		9.35786	92.46798		15.10	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.37017	94.51520		9.38664	94.37732		14.86	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		7.74674	101.61538		7.72684	101.65780		2.64	0.00	117,365,763.90	1,155	15,866.00
R204	On 03/11/2016	Bond Future		7.75004	103.52603		7.72701	103.57041		2.32	0.00	119,572,564.65	1,155	28,716.00
R204	On 02/02/2017	Bond Future		7.72016	101.51858		7.69276	101.56562		2.12	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.61757	103.61345		7.58520	103.66212		1.83	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
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			9.29745		97.41908		9.30793	97.32207		15.63	0.00	0.00	0	2,993.00
R2040	On 03/11/2016	Bond Future			9.33628		99.25083		9.34693	99.15310		15.34	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future			9.37100		96.69379		9.38177	96.59580		15.81	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.39924		98.68980		9.41024	98.59043		15.55	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			9.33240		94.50133		9.35289	94.30986		16.35	0.00	0.00	0	15,153.00
R2044	On 03/11/2016	Bond Future			9.37049		96.27822		9.39142	96.08419		16.06	0.00	8,953,874.46	93	18,597.00
R2044	On 02/02/2017	Bond Future			9.40462		93.78802		9.42595	93.59182		16.56	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.43250		95.72408		9.45434	95.52445		16.31	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			9.32234		98.07510		9.34283	97.87864		16.20	0.00	0.00	0	52,263.00
R2048	On 03/11/2016	Bond Future			9.36186		95.48116		9.38278	95.28220		16.67	0.00	0.00	0	61,107.00
R2048	On 02/02/2017	Bond Future			9.39830		97.35704		9.41963	97.15577		16.41	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.42247		94.92217		9.44429	94.71739		16.94	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			7.95195		98.43237		7.94724	98.44610		3.96	0.00	0.00	0	30,588.00
R207	On 03/11/2016	Bond Future			7.96819		100.28320		7.96267	100.29829		3.58	0.00	14,240,214.40	142	63,799.00
R207	On 02/02/2017	Bond Future			7.96606		98.61032		7.95933	98.62745		3.40	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,582.67000		2.58267	2,601.93000	2.60193	2,582.670	2,582.670	3.53	0.84	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.93229		100.64530		7.92459	100.66343		3.09	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			8.10721		97.25863		8.10760	97.25719		5.26	0.00	384,171,588.50	3,950	31,609.00
R208	On 03/11/2016	Bond Future			8.13384		95.68488		8.13394	95.68453		5.05	0.00	377,955,276.00	3,950	40,058.00
R208	On 02/02/2017	Bond Future			8.14765		97.56484		8.14725	97.56618		4.75	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.13221		96.17307		8.13158	96.17508		4.59	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			9.17737		75.81778		9.18783	75.74277		14.84	0.00	0.00	0	25,457.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,598.82000		1.59882	1,607.91000	1.60791	1,598.820	1,598.820	14.97	0.94	0.00	0	250.00

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	On 04/08/2016	Bond Future	9.60	Call	2,941.27000	2.94127	2,878.39000	2.87839	2,941.270	15.15	1.00	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	0.05000	0.00005	3.41000	0.00341	0.050	15.24	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.72	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	9,219.78000	9.21978	9,144.77000	9.14477	9,219.780	15.72	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.21452	74.09299	9.22516	74.01730		15.20	0.00	0.00	0	35,701.00
R209	On 03/11/2016	Bond Future	10.25	Put	332.56000	0.33256	359.43000	0.35943	332.560	16.10	0.11	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.24725	75.54877	9.25799	75.47294		15.02	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.27015	73.95515	9.28111	73.87823		15.48	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			187.62901	187.62901	187.64780	187.64780			0.00	221,402,231.80	1,180	388.00
R210	On 03/11/2016	Bond Future			188.89771	188.89771	188.91275	188.91275			0.00	222,899,297.80	1,180	2,269.00
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			139.89044	139.89044	139.90553	139.90553			0.00	0.00	0	22.00
R211	On 03/11/2016	Bond Future			142.52940	142.52940	142.54634	142.54634			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			146.34918	146.34918	146.36428	146.36428			0.00	480,903,405.48	3,286	3,989.00
R212	On 03/11/2016	Bond Future			149.11002	149.11002	149.12705	149.12705			0.00	489,975,525.72	3,286	4,169.00
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			9.06240	86.60053	9.06286	86.59729		12.61	0.00	114,745,702.25	1,325	8,547.00
R213	On 03/11/2016	Bond Future			9.10277	84.67842	9.10310	84.67612		12.87	0.00	112,198,906.50	1,325	42,560.00
R213	On 02/02/2017	Bond Future			9.13935	86.34202	9.13948	86.34113		12.68	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.16134	84.56850	9.16139	84.56816		13.03	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			9.25724	76.31662	9.26769	76.23809		15.63	0.00	0.00	0	9,302.00
R214	On 04/08/2016	Bond Future	8.55	Call	0.00000	0.00000	0.04000	0.00004	0.000	15.16	0.00	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	607.06000	0.60706	733.43000	0.73343	607.060	15.53	0.62	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	7,205.05000	7.20505	7,126.52000	7.12652	7,205.050	16.36	1.00	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	13,065.88000	13.06588	12,987.35000	12.98735	13,065.880	16.54	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.29501	74.45480	9.30562	74.37566		16.07	0.00	0.00	0	29,284.00
R214	On 02/02/2017	Bond Future			9.32963	75.91748	9.34034	75.83816		15.84	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.35205	74.18289	9.36297	74.10240		16.34	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
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	24,571.79000		24,571.79000		24,492.73000	24,492.73000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,033.21000		25,033.21000		24,952.87000	24,952.87000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.46970		10.46970		10.41260	10.41260		14.66	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.64960		10.64960		10.59070	10.59070		14.98	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.64460		4.64460		4.62350	4.62350		12.86	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.63020		4.63020		4.61150	4.61150		13.29	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.32590		1.32590		1.32590	1.32590			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.26310		1.26310		1.26310	1.26310			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.21460		1.21460		1.21460	1.21460			0.00	0.00	0	0.00
Total for Derivatives :											18,884,082,148.96	373,633	4,042,274.00	
Grand Total:											18,884,082,148.96	373,633	4,042,274.00	