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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/08/2016

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 05/08/2016	Any day expiry	13.80770	13.80770		13.78820	13.78820		11.29	0.00	23,652,590.10	1,713	0.00	
\$ / R	On 11/08/2016	Any day expiry	13.78350	13.78350		13.78790	13.78790		17.53	0.00	0.00	0	0.00	
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	0.62030	0.00062	0.66000	0.00066	0.620	24.61	0.00	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	14.43	Put	656.35760	0.65636	652.35010	0.65235	656.358	22.57	0.94	0.00	0	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	0.30670	0.00031	0.35900	0.00036	0.307	31.76	0.00	0.00	0	2,000.00
\$ / R	On 12/08/2016	Any day expiry			13.78620	13.78620	13.79010	13.79010		18.31	0.00	0.00	0	0.00
\$ / R	On 12/08/2016	Any day expiry	14.21	Call	24.74280	0.02474	31.32900	0.03133	24.743	19.47	0.13	0.00	0	10,000.00
\$ / R	On 15/08/2016	Any day expiry			13.79410	13.79410	13.79680	13.79680		17.48	0.00	0.00	0	2,056.00
\$ / R	On 16/08/2016	Any day expiry			13.79670	13.79670	13.79910	13.79910		17.61	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	0.31520	0.00032	0.46790	0.00047	0.315	26.63	0.00	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			13.79940	13.79940	13.80190	13.80190		17.73	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	14.22	Put	468.44140	0.46844	475.78480	0.47578	468.441	18.53	0.81	0.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	652.59510	0.65260	657.71670	0.65772	652.595	18.94	0.90	0.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	2,041.07760	2.04108	2,038.70750	2.03871	2,041.078	26.78	1.00	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	0.18090	0.00018	0.13610	0.00014	0.181	39.45	0.00	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			13.80210	13.80210	13.80470	13.80470		17.81	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	0.50030	0.00050	0.56320	0.00056	0.500	27.61	0.00	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			13.81560	13.81560	13.81890	13.81890		17.48	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry			13.81830	13.81830	13.82180	13.82180		17.53	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	14.08	Put	385.38510	0.38539	391.03040	0.39103	385.385	18.22	0.67	0.00	0	6,600.00
\$ / R	On 24/08/2016	Any day expiry	14.24	Put	505.75060	0.50575	510.60340	0.51060	505.751	18.62	0.75	0.00	0	6,600.00
\$ / R	On 26/08/2016	Any day expiry			13.82370	13.82370	13.82740	13.82740		17.61	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.65260	0.00065	0.50050	0.00050	0.653	23.97	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	97.54780	0.09755	104.48520	0.10449	97.548	17.06	0.27	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	0.32980	0.00033	0.36730	0.00037	0.330	33.22	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	0.28140	0.00028	0.33600	0.00034	0.281	34.35	0.00	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			13.83180	13.83180	13.83600	13.83600		17.31	0.00	0.00	0	3,367.00
\$ / R	On 29/08/2016	Any day expiry	14.75	Call	32.78300	0.03278	0.00000	0.00000	32.783	19.38	0.10	60,361,092.00	40,000	40,000.00
\$ / R	On 29/08/2016	Any day expiry	15.15	Call	11.20080	0.01120	14.10880	0.01411	11.201	19.97	0.04	24,180,996.00	40,000	40,000.00
\$ / R	On 29/08/2016	Any day expiry	16.00	Call	2.34130	0.00234	2.44350	0.00244	2.341	23.53	0.01	0.00	0	40,000.00
\$ / R	On 31/08/2016	Any day expiry			13.83720	13.83720	13.84160	13.84160		17.41	0.00	0.00	0	104.00
\$ / R	On 31/08/2016	Any day expiry	13.83	Put	252.42100	0.25242	257.87020	0.25787	252.421	17.38	0.49	0.00	0	6,600.00
\$ / R	On 01/09/2016	Any day expiry			13.83990	13.83990	13.84160	13.84160		17.44	0.00	0.00	0	0.00
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	325.28680	0.32529	331.89270	0.33189	325.287	17.69	0.56	0.00	0	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	160.10020	0.16010	167.92930	0.16793	160.100	18.09	0.36	0.00	0	18,400.00
\$ / R	On 06/09/2016	Any day expiry			13.85340	13.85340	13.85870	13.85870		17.24	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			13.85880	13.85880	13.86440	13.86440		17.30	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			13.86150	13.86150	13.86710	13.86710		17.36	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	43.62910	0.04363	47.62450	0.04762	43.629	20.09	0.11	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	2.13860	0.00214	2.49150	0.00249	2.139	22.54	0.01	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			13.87220	13.87220	13.87780	13.87780		17.28	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	1,135.63350	1.13563	1,134.67760	1.13468	1,135.634	19.87	0.87	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.52330	0.00052	0.55180	0.00055	0.523	30.10	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			13.87760	13.87760	13.88320	13.88320		17.47	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.88820	13.88820	13.89390	13.89390		17.40	0.00	1,227,272,457.60	88,368	503,858.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	90.34850	0.09035	96.97060	0.09697	90.349	16.50	0.20	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	165.56170	0.16556	173.04560	0.17305	165.562	16.86	0.31	0.00	0	12,750.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	187.42080	0.18742	194.95830	0.19496	187.421	16.94	0.33	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	236.41330	0.23641	243.88380	0.24388	236.413	17.10	0.39	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	245.26670	0.24527	252.70380	0.25270	245.267	17.13	0.40	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	282.63890	0.28264	289.88260	0.28988	282.639	17.24	0.44	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	291.41130	0.29141	303.35920	0.30336	291.411	17.64	0.46	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	221.81980	0.22182	232.44700	0.23245	221.820	18.11	0.38	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	533.61980	0.53362	538.54700	0.53855	533.620	18.11	0.62	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	192.89530	0.19290	202.78100	0.20278	192.895	18.35	0.34	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	756.93590	0.75694	759.58710	0.75959	756.936	18.82	0.73	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	125.64860	0.12565	133.24250	0.13324	125.649	19.06	0.24	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	837.44860	0.83745	839.34250	0.83934	837.449	19.06	0.76	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	122.00170	0.12200	129.45850	0.12946	122.002	19.10	0.23	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	920.18080	0.92018	921.40720	0.92141	920.181	19.28	0.79	0.00	0	1,400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	105.20890	0.10521	112.00380	0.11200	105.209	19.32	0.21	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	970.92750	0.97093	971.76410	0.97176	970.928	19.41	0.80	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	86.65390	0.08665	92.62570	0.09263	86.654	19.60	0.17	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	69.16840	0.06917	74.26230	0.07426	69.168	19.93	0.14	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	1,180.96840	1.18097	1,180.36230	1.18036	1,180.968	19.93	0.86	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	51.14930	0.05115	55.21210	0.05521	51.149	20.36	0.11	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	43.97740	0.04398	47.58740	0.04759	43.977	20.57	0.10	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,737.75040	1.73775	1,734.33690	1.73434	1,737.750	20.88	0.94	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,833.48030	1.83348	1,829.72180	1.82972	1,833.480	20.98	0.95	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	16.20230	0.01620	17.68080	0.01768	16.202	21.15	0.04	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	11.83920	0.01184	12.93010	0.01293	11.839	21.32	0.03	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	6.02110	0.00602	6.56770	0.00657	6.021	21.69	0.02	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	4.79260	0.00479	5.22070	0.00522	4.793	21.81	0.01	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	3.73850	0.00374	4.06410	0.00406	3.739	21.94	0.01	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	3.59800	0.00360	3.91000	0.00391	3.598	21.96	0.01	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	3.33510	0.00334	3.62130	0.00362	3.335	22.01	0.01	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	2.47090	0.00247	2.60750	0.00261	2.471	26.99	0.01	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.14990	0.00015	0.15990	0.00016	0.150	28.73	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			13.90940	13.90940	13.91540	13.91540		17.48	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			13.91210	13.91210	13.91810	13.91810		17.51	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	4.35760	0.00436	5.06370	0.00506	4.358	19.27	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	188.19170	0.18819	196.36850	0.19637	188.192	16.98	0.31	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	1.75670	0.00176	1.63230	0.00163	1.757	26.23	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	1.32610	0.00133	1.22710	0.00123	1.326	26.23	0.00	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			13.91740	13.91740	13.92350	13.92350		17.56	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			13.95460	13.95460	13.96110	13.96110		17.63	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			13.96790	13.96790	13.97440	13.97440		17.75	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	244.44230	0.24444	253.37540	0.25338	244.442	19.03	0.32	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			13.98650	13.98650	13.99310	13.99310		17.82	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.95200	0.01195	13.67160	0.01367	11.952	18.69	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	245.84790	0.24585	251.58270	0.25158	245.848	17.23	0.32	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	4.55050	0.00455	3.10530	0.00311	4.551	25.34	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	4.09030	0.00409	2.76760	0.00277	4.090	25.34	0.01	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.98910	13.98910	13.99570	13.99570		17.92	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	164.67730	0.16468	170.72660	0.17073	164.677	16.94	0.24	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,245.43100	1.24543	1,244.75570	1.24476	1,245.431	20.02	0.77	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	62.14460	0.06214	64.44670	0.06445	62.145	21.96	0.09	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.01830	14.01830	14.02500	14.02500		17.95	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,160.00730	1.16001	1,159.61740	1.15962	1,160.007	19.75	0.72	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	67.10930	0.06711	68.85790	0.06886	67.109	22.25	0.09	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.04530	14.04530	14.05220	14.05220		18.14	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	200.81180	0.20081	205.89260	0.20589	200.812	17.14	0.25	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,709.70920	1.70971	1,707.12500	1.70713	1,709.709	20.97	0.81	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	49.85580	0.04986	50.48810	0.05049	49.856	23.58	0.07	0.00	0	9,615.00

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\$ / R			On 28/11/2016	Any day expiry			14.07510	14.07510		14.08210	14.08210		18.24	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	18.81220	0.01881	20.87690	0.02088	18.812	17.59	0.03	0.00	0	250.00			
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	297.68980	0.29769	302.23800	0.30224	297.690	17.40	0.32	0.00	0	150.00			
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	13.45190	0.01345	12.95080	0.01295	13.452	26.48	0.02	0.00	0	400.00			
\$ / R			On 14/12/2016	Any day expiry	14.11840	14.11840	14.12560	14.12560		18.34	0.00	0.00	0	251.00			
\$ / R			On 19/12/2016	Foreign Exchange Future	14.13190	14.13190	14.13910	14.13910		18.40	0.00	464,699,267.70	32,883	109,977.00			
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	25.97380	0.02597	28.06550	0.02807	25.974	17.51	0.04	0.00	0	250.00			
\$ / R	12.50	Put	On 19/12/2016	Foreign Exchange Future	78.18360	0.07818	0.00000	0.00000	78.184	16.88	0.11	18,308,757.16	12,196	12,196.00			
\$ / R	13.00	Put	On 19/12/2016	Foreign Exchange Future	171.38750	0.17139	174.77780	0.17478	171.388	17.16	0.20	0.00	0	147,650.00			
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	230.83260	0.23083	234.40920	0.23441	230.833	17.29	0.25	0.00	0	725.00			
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	273.94840	0.27395	277.57520	0.27758	273.948	17.45	0.28	0.00	0	6,600.00			
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	329.55440	0.32955	333.17070	0.33317	329.554	17.63	0.32	54,070,722.08	12,196	12,346.00			
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	413.50860	0.41351	417.00130	0.41700	413.509	17.87	0.37	0.00	0	2,000.00			
\$ / R	13.75	Put	On 19/12/2016	Foreign Exchange Future	436.24190	0.43624	439.68080	0.43968	436.242	17.93	0.38	0.00	0	12,000.00			
\$ / R	14.00	Call	On 19/12/2016	Foreign Exchange Future	692.04900	0.69205	702.32240	0.70232	692.049	18.22	0.56	0.00	0	500.00			
\$ / R	14.00	Put	On 19/12/2016	Foreign Exchange Future	560.14900	0.56015	563.22240	0.56322	560.149	18.22	0.44	0.00	0	54,190.00			
\$ / R	14.18	Put	On 19/12/2016	Foreign Exchange Future	660.02820	0.66003	662.73280	0.66273	660.028	18.45	0.49	13,886,035.20	2,000	0.00			
\$ / R	14.20	Put	On 19/12/2016	Foreign Exchange Future	671.87130	0.67187	674.53260	0.67453	671.871	18.48	0.49	0.00	0	2,125.00			
\$ / R	14.30	Put	On 19/12/2016	Foreign Exchange Future	732.57040	0.73257	734.98310	0.73498	732.570	18.64	0.52	0.00	0	3,100.00			
\$ / R	14.45	Put	On 19/12/2016	Foreign Exchange Future	828.06920	0.82807	830.07900	0.83008	828.069	18.88	0.55	0.00	0	20,000.00			
\$ / R	14.50	Put	On 19/12/2016	Foreign Exchange Future	861.03430	0.86103	862.90660	0.86291	861.034	18.96	0.57	0.00	0	77,649.00			
\$ / R	14.63	Put	On 19/12/2016	Foreign Exchange Future	949.45680	0.94946	950.95160	0.95095	949.457	19.18	0.59	0.00	0	5,700.00			
\$ / R	14.70	Put	On 19/12/2016	Foreign Exchange Future	998.84040	0.99884	1,000.13610	1.00014	998.840	19.30	0.61	0.00	0	2,000.00			
\$ / R	14.80	Put	On 19/12/2016	Foreign Exchange Future	1,071.03900	1.07104	1,072.03900	1.07204	1,071.039	19.48	0.63	0.00	0	56,000.00			
\$ / R	14.98	Put	On 19/12/2016	Foreign Exchange Future	1,205.55690	1.20556	1,206.02450	1.20602	1,205.557	19.81	0.66	0.00	0	1,700.00			
\$ / R	15.00	Call	On 19/12/2016	Foreign Exchange Future	352.74540	0.35275	360.35310	0.36035	352.745	19.84	0.33	0.00	0	600.00			
\$ / R	15.00	Put	On 19/12/2016	Foreign Exchange Future	1,220.84540	1.22085	1,221.25310	1.22125	1,220.845	19.84	0.67	0.00	0	29,368.00			
\$ / R	15.20	Put	On 19/12/2016	Foreign Exchange Future	1,377.17460	1.37717	1,376.99260	1.37699	1,377.175	20.20	0.70	0.00	0	6,985.00			
\$ / R	15.21	Put	On 19/12/2016	Foreign Exchange Future	1,385.15000	1.38515	1,384.93700	1.38494	1,385.150	20.22	0.70	0.00	0	3,500.00			
\$ / R	15.40	Call	On 19/12/2016	Foreign Exchange Future	270.32190	0.27032	276.76190	0.27676	270.322	20.53	0.27	0.00	0	26,053.00			
\$ / R	15.40	Put	On 19/12/2016	Foreign Exchange Future	1,538.42190	1.53842	1,537.66190	1.53766	1,538.422	20.53	0.73	0.00	0	31,590.00			
\$ / R	15.50	Call	On 19/12/2016	Foreign Exchange Future	252.50620	0.25251	258.66330	0.25866	252.506	20.68	0.25	0.00	0	750.00			
\$ / R	15.50	Put	On 19/12/2016	Foreign Exchange Future	1,620.60620	1.62061	1,619.56330	1.61956	1,620.606	20.68	0.75	0.00	0	69,895.00			
\$ / R	15.57	Put	On 19/12/2016	Foreign Exchange Future	1,678.86280	1.67886	1,677.62910	1.67763	1,678.863	20.79	0.76	0.00	0	1,400.00			
\$ / R	15.68	Put	On 19/12/2016	Foreign Exchange Future	1,771.55540	1.77156	1,770.02580	1.77003	1,771.555	20.95	0.77	0.00	0	63,513.00			
\$ / R	15.80	Put	On 19/12/2016	Foreign Exchange Future	1,874.16080	1.87416	1,872.31830	1.87232	1,874.161	21.13	0.79	0.00	0	10,000.00			
\$ / R	15.85	Call	On 19/12/2016	Foreign Exchange Future	199.24380	0.19924	204.47520	0.20448	199.244	21.21	0.21	0.00	0	2,000.00			
\$ / R	16.00	Call	On 19/12/2016	Foreign Exchange Future	180.20540	0.18021	185.06360	0.18506	180.205	21.43	0.19	64,508,424.76	24,392	12,196.00			
\$ / R	16.00	Put	On 19/12/2016	Foreign Exchange Future	2,048.30540	2.04831	2,045.96360	2.04596	2,048.305	21.43	0.81	0.00	0	32,950.00			
\$ / R	16.31	Call	On 19/12/2016	Foreign Exchange Future	146.81320	0.14681	150.96850	0.15097	146.813	21.90	0.16	0.00	0	66,000.00			
\$ / R	16.47	Put	On 19/12/2016	Foreign Exchange Future	2,470.38610	2.47039	2,467.01270	2.46701	2,470.386	22.14	0.86	0.00	0	1,365.00			
\$ / R	16.53	Put	On 19/12/2016	Foreign Exchange Future	2,525.35750	2.52536	2,521.86540	2.52187	2,525.358	22.23	0.86	0.00	0	725.00			
\$ / R	16.55	Call	On 19/12/2016	Foreign Exchange Future	125.62770	0.12563	129.29740	0.12930	125.628	22.26	0.14	0.00	0	500.00			
\$ / R	16.69	Put	On 19/12/2016	Foreign Exchange Future	2,672.95750	2.67296	2,669.16540	2.66917	2,672.958	22.47	0.87	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	110.40940	0.11041	113.63010	0.11363	110.409	22.66	0.12	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	103.49340	0.10349	106.39200	0.10639	103.493	23.01	0.11	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	101.18130	0.10118	103.97360	0.10397	101.181	23.14	0.11	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	99.38960	0.09939	102.09680	0.10210	99.390	23.24	0.11	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	80.63350	0.08063	82.43740	0.08244	80.634	24.50	0.09	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	75.82510	0.07583	77.39100	0.07739	75.825	24.90	0.08	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	74.97770	0.07498	76.49990	0.07650	74.978	24.98	0.08	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	67.09510	0.06710	68.22110	0.06822	67.095	25.76	0.07	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	65.43670	0.06544	66.49880	0.06650	65.437	25.88	0.07	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	63.40970	0.06341	64.44690	0.06445	63.410	25.88	0.07	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	62.41780	0.06242	63.44280	0.06344	62.418	25.88	0.07	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	33.50070	0.03350	34.13590	0.03414	33.501	25.88	0.04	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	31.09220	0.03109	31.69130	0.03169	31.092	25.88	0.04	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	30.57940	0.03058	31.17070	0.03117	30.579	25.88	0.04	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	26.97770	0.02698	27.51330	0.02751	26.978	25.88	0.03	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	24.80150	0.02480	25.30240	0.02530	24.802	25.88	0.03	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	16.89450	0.01689	17.26250	0.01726	16.895	25.88	0.02	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	16.18040	0.01618	16.53580	0.01654	16.180	25.88	0.02	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	15.36110	0.01536	15.70180	0.01570	15.361	25.88	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	13.59930	0.01360	13.90770	0.01391	13.599	25.88	0.02	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	12.13620	0.01214	12.41720	0.01242	12.136	25.88	0.02	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	11.31140	0.01131	11.57660	0.01158	11.311	25.88	0.02	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	9.99470	0.00999	10.23420	0.01023	9.995	25.88	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	9.47620	0.00948	9.70530	0.00971	9.476	25.88	0.01	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	5.83200	0.00583	5.98490	0.00598	5.832	25.88	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	4.27370	0.00427	4.39120	0.00439	4.274	25.88	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	4.04390	0.00404	4.15600	0.00416	4.044	25.88	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.19960	14.19960	14.20710	14.20710		18.52	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	559.89210	0.55989	562.41340	0.56241	559.892	18.18	0.42	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	215.71710	0.21572	221.59120	0.22159	215.717	21.60	0.20	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.23210	14.23210	14.23970	14.23970		18.59	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	650.37880	0.65038	652.58650	0.65259	650.379	18.38	0.45	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	284.78310	0.28478	291.86730	0.29187	284.783	21.19	0.25	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.36060	14.36060	14.36890	14.36890		18.79	0.00	33,546,361.60	2,336	29,071.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,417.53820	1.41754	1,416.88170	1.41688	1,417.538	20.06	0.62	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,515.10170	1.51510	1,514.32330	1.51432	1,515.102	20.26	0.64	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,780.10310	1.78010	1,778.97770	1.77898	1,780.103	20.79	0.68	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,812.13400	1.81213	1,810.97170	1.81097	1,812.134	20.86	0.69	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,659.62830	2.65963	2,657.25860	2.65726	2,659.628	22.17	0.79	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	151.94140	0.15194	156.41250	0.15641	151.941	25.19	0.12	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	151.53460	0.15153	156.00150	0.15600	151.535	25.21	0.12	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	118.22220	0.11822	122.04480	0.12204	118.222	25.63	0.10	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	95.47160	0.09547	98.78320	0.09878	95.472	25.63	0.08	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	28.75750	0.02876	30.14890	0.03015	28.758	25.63	0.03	0.00	0	1,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 12/04/2017	Any day expiry		14.44310	14.44310		14.45180	14.45180		18.94	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	631.02380	0.63102	629.10130	0.62910	631.024	18.26	0.38	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	299.09440	0.29909	304.41370	0.30441	299.094	22.41	0.21	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry		14.47880	14.47880		14.48770	14.48770		18.99	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	715.08380	0.71508	713.11440	0.71311	715.084	18.45	0.40	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	373.49740	0.37350	379.26300	0.37926	373.497	21.92	0.25	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		14.63050	14.63050		14.53680	14.53680		19.17	0.00	4,389,150.00	300	157,855.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	811.41420	0.81141	850.21310	0.85021	811.414	18.61	0.40	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,203.88310	1.20388	1,252.06070	1.25206	1,203.883	19.48	0.50	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,622.29120	1.62229	1,678.67430	1.67867	1,622.291	20.27	0.58	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,830.68010	1.83068	1,890.24040	1.89024	1,830.680	20.65	0.62	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	488.64530	0.48865	464.29140	0.46429	488.645	21.86	0.29	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	320.18880	0.32019	309.96220	0.30996	320.189	23.86	0.20	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	286.21550	0.28622	278.55560	0.27856	286.215	24.72	0.17	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	200.03300	0.20003	188.47740	0.18848	200.033	25.41	0.13	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry		14.69410	14.69410		14.54400	14.54400		19.12	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	678.59830	0.67860	731.56840	0.73157	678.598	18.27	0.35	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	382.29730	0.38230	354.19480	0.35419	382.297	23.62	0.22	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future		14.88850	14.88850		14.59540	14.59540		19.61	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future		15.15510	15.15510		14.69040	14.69040		20.10	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future		15.42160	15.42160		14.78550	14.78550		20.44	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future		15.68820	15.68820		14.88050	14.88050		20.73	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	702.11180	0.70211	0.00000	0.00000	702.112	18.97	0.25	275,961,073.55	70,530	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		13.88820	13.88820		13.89390	13.89390		17.40	0.00	736,074.60	53	754.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		14.13190	14.13190		14.13910	14.13910		18.40	0.00	282,638.00	20	107.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future		14.36060	14.36060		14.36890	14.36890		18.79	0.00	0.00	0	52.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future		14.63050	14.63050		14.53680	14.53680		19.17	0.00	0.00	0	3.00
£ / R	On 15/08/2016	Any day expiry		18.00650	18.00650		18.11240	18.11240		13.97	0.00	0.00	0	131.00
£ / R	On 18/08/2016	Any day expiry		18.01760	18.01760		18.12350	18.12350		14.51	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	8.19700	0.00820	16.07520	0.01608	8.197	15.77	0.04	0.00	0	11,000.00
£ / R	On 31/08/2016	Any day expiry		18.06600	18.06600		18.17470	18.17470		14.64	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry		18.09790	18.09790		18.20850	18.20850		14.73	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	3,105.41400	3.10541	2,996.04110	2.99604	3,105.414	21.45	0.99	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.03920	0.00004	0.09990	0.00010	0.039	30.97	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		18.14130	18.14130		18.25140	18.25140		15.04	0.00	28,917,232.20	1,594	52,189.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	899.19510	0.89920	825.19620	0.82520	899.195	15.96	0.76	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	4.58790	0.00459	5.44680	0.00545	4.588	25.33	0.01	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	4.91320	0.00491	5.52730	0.00553	4.913	30.39	0.01	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.57250	0.00057	0.84350	0.00084	0.573	30.39	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future		18.49330	18.49330		18.60720	18.60720		16.36	0.00	17,013,836.00	920	2,222.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	200.48470	0.20048	186.52780	0.18653	200.485	15.55	0.20	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	690.85180	0.69085	649.15940	0.64916	690.852	16.29	0.46	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	3,030.91770		3.03092	2,936.52180	2.93652	3,030.918		19.03	0.89	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	4,573.85320		4.57385	4,465.50950	4.46551	4,573.853		21.76	0.94	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	38.96830		0.03897	43.96290	0.04396	38.968		24.61	0.04	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	6.62380		0.00662	7.69150	0.00769	6.624		24.61	0.01	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.83140		18.83140	18.94620	18.94620			17.16	0.00	1,242,872.40	66	2,036.00
£ / R	On 25/04/2017	Any day expiry			19.00680		19.00680	19.12200	19.12200			17.53	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			19.23180		19.23180	19.21170	19.21170				0.00	0.00	0	37,392.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.01670		20.01670	19.49810	19.49810			17.99	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13653		0.13653	0.13760	0.13760			21.37	0.00	0.00	0	14,242.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13947		0.13947	0.14056	0.14056			20.54	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14231		0.14231	0.14341	0.14341			20.30	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14568		0.14568	0.14575	0.14575			20.49	0.00	0.00	0	0.00
€ / R	On 15/08/2016	Any day expiry			15.27370		15.27370	15.37200	15.37200			15.53	0.00	0.00	0	3.00
€ / R	On 26/08/2016	Any day expiry			15.31150		15.31150	15.41110	15.41110			16.10	0.00	0.00	0	39.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.40040		15.40040	15.50270	15.50270			16.19	0.00	23,454,809.20	1,523	36,031.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	134.94210		0.13494	118.01870	0.11802	134.942		15.83	0.26	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	200.56040		0.20056	246.62890	0.24663	200.560		16.92	0.34	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	53.13020		0.05313	72.05500	0.07205	53.130		18.32	0.11	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			15.44080		15.44080	15.54360	15.54360			16.53	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.73340		15.73340	15.83930	15.83930			17.71	0.00	51,180,750.20	3,253	18,731.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	411.80440		0.41180	452.71770	0.45272	411.804		18.67	0.36	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,484.11940		1.48412	1,411.50910	1.41151	1,484.119		19.23	0.71	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	6.61380		0.00661	9.45200	0.00945	6.614		22.44	0.01	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.05180		16.05180	16.15960	16.15960			18.14	0.00	0.00	0	4,921.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.43040		16.43040	16.42280	16.42280			18.55	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.77850		16.77850	16.54410	16.54410			19.11	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.88412		97.88412	97.66841	97.66841				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.95942		94.95942	94.73973	94.73973				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.71810		93.71810	93.49536	93.49536				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.78560		95.78560	95.56417	95.56417				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.07297		100.07297	100.07201	100.07201				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.03131		100.03131	100.02808	100.02808				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.67744		99.67744	99.67131	99.67131				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.76786		99.76786	99.76214	99.76214				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.08596		100.08596	100.07875	100.07875				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.40689		99.40689	99.39830	99.39830				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.10471		99.10471	99.09956	99.09956				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.20421		99.20421	99.20495	99.20495				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	98.19222	98.19222	98.19222	98.07703	98.07703				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.52578	97.52578	97.52578	97.40252	97.40252				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.82376	96.82376	96.82376	96.69148	96.69148				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.09619	97.09619	97.09619	96.95401	96.95401				0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future	505.80700	505.80700	505.80700	506.74200	506.74200				0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	515.69100	515.69100	515.69100	516.67100	516.67100				0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	590.16100	590.16100	590.16100	591.36200	591.36200				0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	601.69200	601.69200	601.69200	602.94900	602.94900				0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	539.06700	539.06700	539.06700	540.04000	540.04000				0.00	43,125,360.00	8	721.00
ALBI	On 02/02/2017	Index Future	549.60000	549.60000	549.60000	550.62000	550.62000				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	560.84100	560.84100	560.84100	561.96600	561.96600				0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.54680	10.54680	10.54680	10.57400	10.57400			12.75	0.00	3,269,508.00	310	8,745.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.70580	10.70580	10.70580	10.73420	10.73420			13.28	0.00	0.00	0	125.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.85760	10.85760	10.85760	10.88650	10.88650			13.83	0.00	0.00	0	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.03750	11.03750	11.03750	10.98810	10.98810			14.52	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.21120	11.21120	11.21120	11.00860	11.00860			15.09	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.54220	10.54220	10.54220	10.65870	10.65870			13.67	0.00	105,422.00	10	20.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.73290	10.73290	10.73290	10.85110	10.85110			14.28	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.91350	10.91350	10.91350	11.03190	11.03190			14.70	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.19020	14.19020	14.19020	14.30930	14.30930			16.16	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.51640	14.51640	14.51640	14.63950	14.63950			17.82	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.82750	14.82750	14.82750	14.95320	14.95320			18.61	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.07930	2.07930	2.07930	2.08770	2.08770			15.46	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.10800	2.10800	2.10800	2.11660	2.11660			15.71	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.13410	2.13410	2.13410	2.14280	2.14280			16.75	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.10150	2.10150	2.10150	2.12000	2.12000			15.62	0.00	9,090,195.00	435	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.07410	2.07410	2.07410	2.08770	2.08770			15.20	0.00	0.00	0	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.11980	2.11980	2.11980	2.13390	2.13390			16.04	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00

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	10.05500	82.33982		10.05500	82.33982				0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.11891	80.12255		10.09749	80.26680				0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.18599	81.68823		10.16325	81.83947				0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.24115	79.56377		10.21582	79.73043				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	10.16500	87.35993		10.16500	87.35993				0.00	0.00	0	0.00
ES42	On 03/11/2016	Bond Future	10.21580	84.85270		10.19963	84.97935				0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.27774	86.51120		10.26053	86.64454				0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.33233	84.01811		10.31286	84.16746				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 03/11/2016	GOVI	536.12400	536.12400		537.11500	537.11500				0.00	0.00	0	417.00
GOVI	On 02/02/2017	GOVI	546.60000	546.60000		547.63800	547.63800				0.00	0.00	0	26.00
GOVI	On 04/05/2017	GOVI	557.77900	557.77900		558.92300	558.92300				0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.79160	1.79160		1.79210	1.79210			17.33	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.82490	1.82490		1.82560	1.82560			17.72	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.85560	1.85560		1.85650	1.85650			18.31	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.68833	127.68833		127.68833	127.68833				0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	130.06272	130.06272		130.09297	130.09297				0.00	260,125,440.00	2,000	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	107.59809	107.59809		107.59809	107.59809				0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future	108.58264	108.58264		108.60762	108.60762				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	133.95583	133.95583		133.95583	133.95583				0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future	136.44701	136.44701		136.47859	136.47859				0.00	545,788,040.00	4,000	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
I2046	On 04/08/2016	Bond Future	133.83314	133.83314		133.83314	133.83314				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 03/11/2016	Bond Future	134.82484		134.82484		134.85551	134.85551			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	142.34491		142.34491		142.34491	142.34491			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future	144.99272		144.99272		145.02573	145.02573			0.00	1,304,934,480.00	9,000	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 03/11/2016	Index Future	252.02100		252.02100		252.07900	252.07900			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	256.96000		256.96000		257.03300	257.03300			0.00	0.00	0	55.00
IGOV	On 04/05/2017	Index Future	262.23100		262.23100		262.34400	262.34400			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	682.36700		682.36700		682.59800	682.59800			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	695.64600		695.64600		696.04600	696.04600			0.00	6,956,460.00	1	150.00
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	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.39000		92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.46000		92.54000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.50000		92.50000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.52000		92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.60000		92.40000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.62000		92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.63000		92.37000		7.63000	92.37000			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	0.13570		0.13570		0.13580	0.13580			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13540		0.13540		0.13610	0.13610			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13470		0.13470		0.13630	0.13630			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.04110		0.04110		0.04130	0.04130			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.03970		0.03970		0.03970	0.03970			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.03910		0.03910		0.03910	0.03910			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	9.88150		9.88150		9.96340	9.96340		13.79	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.01990		10.01990		10.10340	10.10340		14.40	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.15410		10.15410		10.23780	10.23780		15.09	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.31790		1.31790		1.31980	1.31980			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.33060		1.33060		1.33250	1.33250			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.34640		1.34640		1.34860	1.34860			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future	1.30620		1.30620		1.31360	1.31360			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
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.30860		1.30860		1.31600	1.31600			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.31130		1.31130		1.31860	1.31860			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10890		1.10890		1.11580	1.11580			0.00	1,108.90	1	11,955.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11330		1.11330		1.12020	1.12020			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11780		1.11780		1.12460	1.12460			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.56000		114.56842		8.56000	114.56842		9.55	0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.61494		116.55674		8.58211	116.79409		9.19	0.00	0.00	0	93,026.00
R186	On 03/11/2016	Bond Future	9.10	Put	844.22000		0.84422		795.11000	0.79511	844.220	9.39	0.25	0.00	0	5,200.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,801.92000		4.80192		4,998.40000	4.99840	4,801.920	9.44	0.79	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,917.71000		5.91771		6,127.57000	6.12757	5,917.710	9.56	0.85	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	234.75000		0.23475		219.26000	0.21926	234.750	9.71	0.09	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	207.05000		0.20705		193.28000	0.19328	207.050	9.74	0.08	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.64246		113.53037		8.60749	113.77827		9.37	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	2,277.79000		2.27779		2,394.66000	2.39466	2,277.790	9.27	0.43	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,175.23000		2.17523		2,087.54000	2.08754	2,175.230	9.45	0.39	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,119.54000		1.11954		1,068.55000	1.06855	1,119.540	9.74	0.24	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	970.93000		0.97093		925.77000	0.92577	970.930	9.80	0.21	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.65736		115.85387		8.61846	116.12440		9.14	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			299.26830		299.26830		299.26830	299.26830			0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			304.83315		304.83315		304.90421	304.90421			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
R202	On 04/08/2016	Bond Future			248.09864		248.09864		248.09864	248.09864		8.51	0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			252.71270		252.71270		252.77084	252.77084			0.00	0.00	0	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			8.28000		100.78647		8.28000	100.78647		6.96	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			8.35518		98.53691		8.30557	98.77251		6.89	0.00	335,222,567.82	3,402	14,971.00
R2023	On 02/02/2017	Bond Future			8.38198		100.46233		8.32863	100.70762		6.65	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.38482		98.58236		8.32523	98.84782		6.61	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			7.51000		104.07202		7.51000	104.07202		1.18	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			7.55547		101.77681		7.47378	101.84343		0.94	0.00	449,751,723.39	4,419	30,354.00
R203	On 02/02/2017	Bond Future			7.42852		103.76562		7.30241	103.83882		0.66	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.70927		101.71316		6.45217	101.80352		0.40	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	8.94000		92.93469		8.94000	92.93469			0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future	8.98283		94.63272		8.95580	94.82896			0.00	1,230,225,360.00	13,000	30,343.00
R2030	On 02/02/2017	Bond Future	9.01514		92.47574		8.98653	92.68077			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.04055		94.36863		9.00898	94.59218			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	9.06000		96.25286		9.06000	96.25286		12.88	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future	9.10122		93.89235		9.07949	94.06165		13.10	0.00	0.00	0	12,317.00
R2032	On 02/02/2017	Bond Future	9.13724		95.72723		9.11421	95.90464		12.87	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.16279		93.52510		9.13715	93.72062		13.20	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	9.12500		101.70715		9.12500	101.70715			0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future	9.16119		99.15024		9.13955	99.33731			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future	9.19862		101.08766		9.17573	101.28349			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.22293		98.64941		9.19759	98.86441			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	9.17500		94.04159		9.17500	94.04159		14.94	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future	9.20274		95.88712		9.18119	96.07386		14.62	0.00	0.00	0	40,229.00
R2037	On 02/02/2017	Bond Future	9.23596		93.50423		9.21321	93.69963		15.05	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.26323		95.41831		9.23814	95.63218		14.81	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	7.72000		101.67239		7.72000	101.67239		2.64	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future	7.79029		103.44853		7.73288	103.55910		2.29	0.00	5,689,669.15	55	29,117.00
R204	On 02/02/2017	Bond Future	7.77246		101.42886		7.70370	101.54683		2.09	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.69013		103.50445		7.59958	103.64050		1.79	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	9.20500		98.28170		9.20500	98.28170		15.63	0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future	9.23231		100.21339		9.21081	100.41438		15.32	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future	9.26523		97.66477		9.24257	97.87486		15.78	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future	9.29237		99.66395		9.26743	99.89358		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	9.24500		95.32556		9.24500	95.32556		16.35	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future	9.26658		97.25169		9.25028	97.40594		16.06	0.00	18,088,814.34	186	18,597.00
R2044	On 02/02/2017	Bond Future	9.29896		94.77031		9.28167	94.93272		16.56	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			9.32575		96.71034		9.30643	96.89072		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			9.23000		98.96953		9.23000	98.96953		16.20	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			9.25797		96.48033		9.24169	96.63860		16.69	0.00	1,708,956,085.29	17,713	61,324.00
R2048	On 02/02/2017	Bond Future			9.29262		98.36559		9.27538	98.53193		16.43	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.31577		95.93507		9.29655	96.11958		16.95	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			7.90500		98.56931		7.90500	98.56931		3.96	0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future			7.99339		100.21436		7.94008	100.36006		3.53	0.00	18,840,299.68	188	57,482.00
R207	On 02/02/2017	Bond Future			7.99778		98.52965		7.93737	98.68336		3.35	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,509.76000		2.50976		2,640.21000	2.64021	2,509.760	3.53	0.83	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.97449		100.54601		7.90137	100.71813		3.04	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			8.06500		97.41432		8.06500	97.41432		5.26	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.14622		95.64129		8.09506	95.82158		4.99	0.00	0.00	0	34,900.00
R208	On 02/02/2017	Bond Future			8.16391		97.51029		8.10770	97.69904		4.68	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.15484		96.10089		8.08985	96.30835		4.53	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			9.08500		76.48522		9.08500	76.48522		14.84	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future			9.11582		74.80071		9.09434	74.95609		15.14	0.00	1,496,014.20	20	35,738.00
R209	On 03/11/2016	Bond Future	10.25	Put	237.85000		0.23785		230.01000	0.23001	237.850	16.04	0.08	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.14698		76.26248		9.12438	76.42478		14.94	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.16901		74.67066		9.14418	74.84792		15.40	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			187.53700		187.53700		187.53700	187.53700			0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future			188.75426		188.75426		188.79808	188.79808			0.00	0.00	0	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

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
R211	On 04/08/2016	Bond Future		139.68437	139.68437		139.68437	139.68437			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future		142.28182	142.28182		142.31494	142.31494			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		146.20103	146.20103		146.20103	146.20103			0.00	0.00	0	0.00
R212	On 03/11/2016	Bond Future		148.91961	148.91961		148.95433	148.95433			0.00	297,839,220.00	2,000	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		8.98000	87.18435		8.98000	87.18435		12.61	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future		9.01941	85.26236		8.99765	85.41573		12.79	0.00	40,243,833.92	472	43,032.00
R213	On 02/02/2017	Bond Future		9.05468	86.92837		9.03160	87.08920		12.60	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future		9.07621	85.15240		9.05054	85.32958		12.94	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		9.16500	77.01576		9.16500	77.01576		15.63	0.00	0.00	0	0.00
R214	On 03/11/2016	Bond Future		9.18619	75.27465		9.16990	75.39866		16.03	0.00	978,570.45	13	29,406.00
R214	On 02/02/2017	Bond Future		9.21895	76.74551		9.20171	76.87585		15.82	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future		9.24027	75.01515		9.22107	75.15965		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		24,189.39000	24,189.39000		24,310.11000	24,310.11000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future		24,642.42000	24,642.42000		24,767.13000	24,767.13000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		10.30390	10.30390		10.34580	10.34580		14.40	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		10.48030	10.48030		10.52330	10.52330		15.09	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		4.56580	4.56580		4.56300	4.56300		12.74	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		4.55030	4.55030		4.54690	4.54690		13.43	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.35910	1.35910		1.32980	1.32980			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.29950	1.29950		1.27460	1.27460			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.25180	1.25180		1.22960	1.22960			0.00	0.00	0	0.00
Total for Derivatives :												8,668,393,312.49	391,576	3,700,335.00
Grand Total:												8,668,393,312.49	391,576	3,700,335.00