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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 25/07/2016	Any day expiry	14.19060	14.19060		14.28470	14.28470		18.43	0.00	0.00	0	0.00	
\$ / R	On 25/07/2016	Any day expiry	14.25	Put	145.05300	0.14505	94.23150	0.09423	145.053	19.01	0.58	0.00	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry	14.18490		14.18490		14.28760	14.28760		19.19	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,415.17460	2.41517	2,312.47340	2.31247	2,415.175	40.06	1.00	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	0.49290	0.00049	0.33650	0.00034	0.493	70.64	0.00	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry	14.18780		14.18780		14.29050	14.29050		19.68	0.00	4,836,840.00	340	2,450.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.04170	0.00004	0.02430	0.00002	0.042	41.20	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	7.90000	0.00790	3.47430	0.00347	7.900	23.09	0.05	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	0.03110	0.00003	0.01650	0.00002	0.031	40.77	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	0.08470	0.00008	0.04610	0.00005	0.085	47.55	0.00	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry	14.19070		14.19070		14.29350	14.29350		20.00	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry	14.19370		14.19370		14.29640	14.29640		20.27	0.00	0.00	0	1,541.00
\$ / R	On 01/08/2016	Any day expiry	14.20240		14.20240		14.30480	14.30480		19.63	0.00	0.00	0	0.00
\$ / R	On 01/08/2016	Any day expiry	14.52	Put	398.96620	0.39897	326.95570	0.32696	398.966	20.27	0.73	0.00	0	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	49.49990	0.04950	70.73220	0.07073	49.500	20.60	0.18	0.00	0	18,400.00
\$ / R	On 02/08/2016	Any day expiry	14.20520		14.20520		14.30760	14.30760		19.83	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
\$ / R	On 02/08/2016	Any day expiry	14.36	Call	140.05980	0.14006	184.43980	0.18444	140.060	20.17	0.39	0.00	0	6,000.00
\$ / R	On 05/08/2016	Any day expiry			14.21350	14.21350	14.31600	14.31600		20.00	0.00	0.00	0	1,713.00
\$ / R	On 11/08/2016	Any day expiry			14.23020	14.23020	14.33290	14.33290		19.57	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	4.81720	0.00482	3.69720	0.00370	4.817	22.66	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	14.43	Put	385.08110	0.38508	326.98260	0.32698	385.081	19.96	0.61	0.00	0	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	15.42740	0.01543	22.71910	0.02272	15.427	21.73	0.05	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.24130	14.24130	14.34410	14.34410		19.27	0.00	0.00	0	2,056.00
\$ / R	On 16/08/2016	Any day expiry			14.24410	14.24410	14.34700	14.34700		19.32	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	14.09990	0.01410	21.41000	0.02141	14.100	22.23	0.04	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			14.24690	14.24690	14.34980	14.34980		19.36	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	407.21530	0.40722	351.19540	0.35120	407.215	19.74	0.58	0.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,608.42440	1.60842	1,512.73250	1.51273	1,608.424	22.44	0.96	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	2.10920	0.00211	1.62760	0.00163	2.109	28.75	0.01	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			14.24960	14.24960	14.35260	14.35260		19.39	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	12.84390	0.01284	17.81850	0.01782	12.844	23.02	0.04	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			14.26350	14.26350	14.36660	14.36660		19.21	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			14.27190	14.27190	14.37510	14.37510		19.32	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	1.58380	0.00158	1.42080	0.00142	1.584	23.63	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	74.22670	0.07423	59.71230	0.05971	74.227	18.62	0.16	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	3.01190	0.00301	2.64220	0.00264	3.012	27.72	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	2.87200	0.00287	2.49570	0.00250	2.872	29.00	0.01	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.28020	14.28020	14.38350	14.38350		19.15	0.00	0.00	0	3,367.00
\$ / R	On 31/08/2016	Any day expiry			14.28580	14.28580	14.38910	14.38910		19.23	0.00	0.00	0	13.00
\$ / R	On 06/09/2016	Any day expiry			14.30250	14.30250	14.40600	14.40600		19.13	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.30810	14.30810	14.41160	14.41160		19.19	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			14.31090	14.31090	14.41440	14.41440		19.22	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	180.78590	0.18079	209.43020	0.20943	180.786	20.46	0.28	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	24.67660	0.02468	31.42320	0.03142	24.677	22.84	0.05	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			14.32200	14.32200	14.42570	14.42570		19.12	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	835.90100	0.83590	762.90330	0.76290	835.901	20.25	0.70	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	2.83850	0.00284	3.03670	0.00304	2.839	27.15	0.01	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.32760	14.32760	14.43130	14.43130		19.24	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.33880	14.33880	14.44260	14.44260		19.15	0.00	1,120,577,220.00	78,150	598,843.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	76.08880	0.07609	60.39190	0.06039	76.089	18.49	0.14	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	124.70680	0.12471	102.20660	0.10221	124.707	18.51	0.20	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	138.63150	0.13863	114.37920	0.11438	138.631	18.51	0.22	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	170.30770	0.17031	141.90730	0.14191	170.308	18.55	0.25	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	176.28040	0.17628	146.92530	0.14693	176.280	18.56	0.26	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	201.58180	0.20158	168.75190	0.16875	201.582	18.64	0.29	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	621.94400	0.62194	685.24590	0.68525	621.944	18.84	0.64	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	511.67260	0.51167	567.94010	0.56794	511.673	19.02	0.57	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	372.87260	0.37287	325.34010	0.32534	372.873	19.02	0.43	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	462.08890	0.46209	514.88760	0.51489	462.089	19.11	0.53	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	537.66440	0.53766	478.11030	0.47811	537.664	19.41	0.54	1,568,718.18	200	47,300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	339.24620	0.33925	380.31960	0.38032	339.246	19.58	0.43	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	600.44620	0.60045	537.71960	0.53772	600.446	19.58	0.57	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	332.19110	0.33219	372.64930	0.37265	332.191	19.61	0.42	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	666.42330	0.66642	600.68480	0.60068	666.423	19.75	0.61	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	298.78600	0.29879	336.26440	0.33626	298.786	19.78	0.39	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	707.46960	0.70747	639.99910	0.64000	707.470	19.85	0.63	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	259.78410	0.25978	293.62880	0.29363	259.784	20.00	0.35	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	220.49050	0.22049	250.48770	0.25049	220.490	20.26	0.31	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	881.69050	0.88169	807.88770	0.80789	881.691	20.26	0.69	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	176.71430	0.17671	202.01740	0.20202	176.714	20.61	0.26	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	158.04530	0.15805	181.26730	0.18127	158.045	20.78	0.23	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,373.90120	1.37390	1,287.97550	1.28798	1,373.901	21.31	0.82	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,461.82020	1.46182	1,374.38510	1.37439	1,461.820	21.49	0.84	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	83.74350	0.08374	98.10190	0.09810	83.744	21.76	0.14	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	71.09450	0.07109	83.79750	0.08380	71.094	21.98	0.12	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	68.64020	0.06864	80.98680	0.08099	68.640	22.02	0.11	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	45.00550	0.04501	53.77080	0.05377	45.006	22.59	0.08	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	39.10620	0.03911	46.92230	0.04692	39.106	22.77	0.07	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	33.59790	0.03360	40.50070	0.04050	33.598	22.98	0.06	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	32.82340	0.03282	39.59550	0.03960	32.823	23.01	0.06	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	31.32860	0.03133	37.84750	0.03785	31.329	23.07	0.06	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	9.79370	0.00979	11.96890	0.01197	9.794	24.54	0.02	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.78050	0.00078	0.94320	0.00094	0.780	25.86	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.36100	14.36100	14.46510	14.46510		19.18	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			14.36380	14.36380	14.46790	14.46790		19.20	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	7.78580	0.00779	6.60330	0.00660	7.786	21.50	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	142.14850	0.14215	119.14840	0.11915	142.149	18.53	0.21	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	7.59390	0.00759	8.83980	0.00884	7.594	24.61	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	6.23070	0.00623	7.16160	0.00716	6.231	24.72	0.01	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.36920	14.36920	14.47350	14.47350		19.24	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.40770	14.40770	14.51290	14.51290		19.27	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			14.42140	14.42140	14.52690	14.52690		19.23	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	485.18760	0.48519	531.55940	0.53156	485.188	19.53	0.47	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.44070	14.44070	14.54660	14.54660		19.32	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	12.87600	0.01288	9.66500	0.00967	12.876	20.03	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	185.13900	0.18514	163.21260	0.16321	185.139	18.37	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	24.67330	0.02467	30.05370	0.03005	24.673	26.70	0.03	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	23.09560	0.02310	28.97670	0.02898	23.096	26.75	0.03	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.44350	14.44350	14.54940	14.54940		19.33	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	129.26410	0.12926	113.06290	0.11306	129.264	18.29	0.17	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	976.29160	0.97629	905.06800	0.90507	976.292	20.34	0.63	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	155.83220	0.15583	170.79770	0.17080	155.832	22.19	0.18	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.47430	14.47430	14.58050	14.58050		19.31	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	910.16610	0.91017	843.25420	0.84325	910.166	20.11	0.59	0.00	0	8,695.00

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 07/11/2016	Any day expiry	16.36	Call	156.85670	0.15686	171.32940	0.17133	156.857	22.41	0.17	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.50230	14.50230	14.60870	14.60870		19.41	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	157.33930	0.15734	139.56320	0.13956	157.339	18.31	0.18	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,402.76180	1.40276	1,322.66350	1.32266	1,402.762	21.19	0.71	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	110.97630	0.11098	120.57770	0.12058	110.976	23.40	0.12	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.53300	14.53300	14.63970	14.63970		19.44	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	16.40270	0.01640	12.74030	0.01274	16.403	18.48	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	229.40460	0.22940	206.07990	0.20608	229.405	18.36	0.23	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	38.85800	0.03886	44.13430	0.04413	38.858	26.95	0.04	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.57780	14.57780	14.68490	14.68490		19.53	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.59180	14.59180	14.69900	14.69900		19.50	0.00	162,275,407.80	11,121	121,935.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	22.26900	0.02227	17.93370	0.01793	22.269	18.37	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	135.27290	0.13527	120.65430	0.12065	135.273	18.09	0.15	0.00	0	143,865.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	180.74260	0.18074	162.30140	0.16230	180.743	18.20	0.18	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	212.19310	0.21219	191.27990	0.19128	212.193	18.26	0.21	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	252.96600	0.25297	229.01810	0.22902	252.966	18.34	0.24	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	316.16060	0.31616	286.87020	0.28687	316.161	18.47	0.28	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	433.62810	0.43363	395.96470	0.39596	433.628	18.81	0.34	1,443,223.08	300	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	524.20660	0.52421	481.52530	0.48153	524.207	19.04	0.39	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	573.11050	0.57311	527.92400	0.52792	573.111	19.15	0.41	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	650.87790	0.65088	601.96610	0.60197	650.878	19.32	0.44	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	677.95320	0.67795	627.81340	0.62781	677.953	19.38	0.46	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	751.29600	0.75130	697.67890	0.69768	751.296	19.54	0.48	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	792.90790	0.79291	736.86290	0.73686	792.908	19.64	0.50	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	854.16010	0.85416	795.70290	0.79570	854.160	19.78	0.52	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	923.91430	0.92391	862.87030	0.86287	923.914	19.94	0.54	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	969.55520	0.96956	906.90470	0.90690	969.555	20.04	0.56	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	982.76820	0.98277	919.66660	0.91967	982.768	20.07	0.56	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	574.56820	0.57457	618.66660	0.61867	574.568	20.07	0.44	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,119.95510	1.11996	1,051.84950	1.05185	1,119.955	20.38	0.60	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,127.01800	1.12702	1,058.70660	1.05871	1,127.018	20.40	0.60	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,264.37160	1.26437	1,192.26210	1.19226	1,264.372	20.70	0.63	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	456.17160	0.45617	491.26210	0.49126	456.172	20.70	0.37	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	430.76100	0.43076	463.96840	0.46397	430.761	20.86	0.35	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,338.96100	1.33896	1,264.96840	1.26497	1,338.961	20.86	0.65	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,392.05810	1.39206	1,316.79580	1.31680	1,392.058	20.98	0.66	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,476.89980	1.47690	1,399.72260	1.39972	1,476.900	21.15	0.68	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,571.30080	1.57130	1,492.14180	1.49214	1,571.301	21.35	0.70	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	352.63320	0.35263	380.22590	0.38023	352.633	21.42	0.30	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,731.26810	1.73127	1,649.73100	1.64973	1,731.268	21.63	0.72	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,895.83510	1.89584	1,811.52900	1.81153	1,895.835	21.91	0.75	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	269.92770	0.26993	291.41490	0.29141	269.928	22.06	0.24	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,124.42910	2.12443	2,036.80440	2.03680	2,124.429	22.28	0.78	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,176.13190	2.17613	2,087.83200	2.08783	2,176.132	22.37	0.79	0.00	0	725.00

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	16.55	Call	235.23230	0.23523	253.91390	0.25391	235.232	22.39	0.21	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,315.45320	2.31545	2,225.45980	2.22546	2,315.453	22.59	0.80	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	207.66100	0.20766	224.07260	0.22407	207.661	22.70	0.19	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	191.97960	0.19198	207.08590	0.20709	191.980	22.90	0.18	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	186.70280	0.18670	201.36590	0.20137	186.703	22.97	0.17	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	182.59730	0.18260	196.91630	0.19692	182.597	23.02	0.17	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	144.25300	0.14425	152.40760	0.15241	144.253	23.98	0.14	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	135.32790	0.13523	142.79210	0.14279	135.328	24.34	0.13	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	133.74840	0.13375	141.09120	0.14109	133.748	24.41	0.13	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	118.97080	0.11897	125.18210	0.12518	118.971	25.11	0.11	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	116.40780	0.11641	122.42380	0.12242	116.408	25.25	0.11	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	114.74780	0.11475	120.63940	0.12064	114.748	25.34	0.11	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	113.93210	0.11393	119.76180	0.11976	113.932	25.38	0.11	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	81.05380	0.08105	89.57670	0.08958	81.054	26.58	0.08	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	76.21620	0.07622	84.30670	0.08431	76.216	26.58	0.07	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	75.17790	0.07518	83.17490	0.08317	75.178	26.58	0.07	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	67.79570	0.06780	75.12030	0.07512	67.796	26.58	0.07	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	63.25200	0.06325	70.15580	0.07016	63.252	26.58	0.06	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	46.08510	0.04609	51.34470	0.05134	46.085	26.58	0.05	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	44.47240	0.04447	49.57250	0.04957	44.472	26.58	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	42.60670	0.04261	47.52100	0.04752	42.607	26.58	0.04	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	38.53380	0.03853	43.03780	0.04304	38.534	26.58	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	35.08080	0.03508	39.23130	0.03923	35.081	26.58	0.04	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	33.10240	0.03310	37.04790	0.03705	33.102	26.58	0.04	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	29.89000	0.02989	33.49850	0.03350	29.890	26.58	0.03	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	28.60500	0.02861	32.07730	0.03208	28.605	26.58	0.03	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	19.16620	0.01917	21.60570	0.02161	19.166	26.58	0.02	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	17.77950	0.01778	20.06180	0.02006	17.780	26.58	0.02	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	14.82980	0.01483	16.77200	0.01677	14.830	26.58	0.02	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	14.16870	0.01417	16.03350	0.01603	14.169	26.58	0.02	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.66180	14.66180	14.76950	14.76950		19.53	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	435.39220	0.43539	399.92310	0.39992	435.392	18.62	0.33	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	363.42050	0.36342	390.11090	0.39011	363.421	21.80	0.28	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.82870	14.82870	14.94070	14.94070		19.71	0.00	1,616,328.30	109	29,959.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,184.91530	1.18492	1,122.11840	1.12212	1,184.915	20.21	0.53	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,271.92040	1.27192	1,206.67980	1.20668	1,271.920	20.38	0.55	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,511.35180	1.51135	1,439.56180	1.43956	1,511.352	20.84	0.60	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,540.68120	1.54068	1,468.24280	1.46824	1,540.681	20.90	0.61	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,334.97570	2.33498	2,249.90260	2.24990	2,334.976	22.26	0.72	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	225.46910	0.22547	236.43470	0.23643	225.469	24.70	0.16	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	224.84590	0.22485	235.76590	0.23577	224.846	24.72	0.16	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	194.10560	0.19411	202.80730	0.20281	194.106	25.75	0.14	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	173.67970	0.17368	184.72600	0.18473	173.680	26.31	0.12	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	61.79780	0.06180	67.77840	0.06778	61.798	26.31	0.05	0.00	0	1,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 12/04/2017	Any day expiry		14.91380	14.91380		15.02840	15.02840		19.73	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	511.32350	0.51132	477.78110	0.47778	511.323	18.65	0.31	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	441.62370	0.44162	468.22530	0.46823	441.624	22.46	0.28	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		15.10860	15.10860		15.22850	15.22850		19.88	0.00	0.00	0	156,591.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,012.94450	1.01294	957.31210	0.95731	1,012.944	19.60	0.43	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,390.80450	1.39080	1,325.18040	1.32518	1,390.805	20.35	0.51	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,580.08710	1.58009	1,509.95910	1.50996	1,580.087	20.68	0.55	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	436.18410	0.43618	457.48160	0.45748	436.184	23.60	0.24	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	389.74180	0.38974	404.46450	0.40446	389.742	24.42	0.22	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	313.02330	0.31302	326.01720	0.32602	313.023	26.08	0.17	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry		15.17460	15.17460		15.29640	15.29640		19.91	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	564.43870	0.56444	531.37830	0.53138	564.439	18.63	0.29	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	507.75340	0.50775	533.88480	0.53388	507.753	23.30	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future		15.23370	15.23370		15.35350	15.35350		20.24	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future		15.26970	15.26970		15.38880	15.38880		20.54	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future		15.30580	15.30580		15.42410	15.42410		20.62	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future		15.34180	15.34180		15.45940	15.45940		20.65	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		14.33880	14.33880		14.44260	14.44260		19.15	0.00	329,792.40	23	852.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		14.59180	14.59180		14.69900	14.69900		19.50	0.00	0.00	0	114.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future		14.82870	14.82870		14.94070	14.94070		19.71	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future		15.10860	15.10860		15.22850	15.22850		19.88	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry		18.80420	18.80420		18.90670	18.90670		17.25	0.00	1,359,648.00	72	131.00
£ / R	On 18/08/2016	Any day expiry		18.81560	18.81560		18.93920	18.93920		17.37	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	280.60530	0.28061	0.00000	0.00000	280.605	17.49	0.43	89,519,916.64	11,000	11,000.00
£ / R	On 08/09/2016	Any day expiry		18.89840	18.89840		19.00240	19.00240		17.40	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,332.06980	2.33207	2,227.22410	2.22722	2,332.070	19.23	0.94	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1.71260	0.00171	2.11510	0.00212	1.713	30.26	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		18.94150	18.94150		19.04550	19.04550		17.40	0.00	163,559,852.50	8,635	58,252.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	511.80940	0.51181	443.26340	0.44326	511.809	17.40	0.47	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	17.88760	0.01789	18.44740	0.01845	17.888	21.82	0.03	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	12.18950	0.01219	11.91410	0.01191	12.190	25.24	0.02	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	5.47720	0.00548	5.54160	0.00554	5.477	28.81	0.01	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future		19.30300	19.30300		19.41130	19.41130		17.65	0.00	14,573,765.00	755	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	148.94520	0.14895	132.69420	0.13269	148.945	17.41	0.13	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	463.07130	0.46307	418.18420	0.41818	463.071	17.26	0.31	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,383.16190	2.38316	2,290.64240	2.29064	2,383.162	19.06	0.78	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,810.15510	3.81016	3,706.78350	3.70678	3,810.155	19.82	0.91	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	55.58680	0.05559	60.71020	0.06071	55.587	21.68	0.05	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	12.17940	0.01218	15.13240	0.01513	12.179	22.56	0.01	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future		19.64870	19.64870		19.76350	19.76350		18.06	0.00	0.00	0	1,814.00
£ / R	On 25/04/2017	Any day expiry		19.83010	19.83010		19.95000	19.95000		18.28	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future		20.06160	20.06160		20.18420	20.18420			0.00	0.00	0	9,525.00

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 18/12/2017	Foreign Exchange Future			20.35890		20.35890		20.47540	20.47540		18.43	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13513		0.13513		0.13569	0.13569		22.55	0.00	540.51	4	969.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13805		0.13805		0.13862	0.13862		21.69	0.00	0.00	0	5,266.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14091		0.14091		0.14151	0.14151		21.36	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14427		0.14427		0.14494	0.14494		21.41	0.00	0.00	0	0.00
€ / R	On 29/07/2016	Any day expiry			15.61090		15.61090		15.74430	15.74430		18.19	0.00	0.00	0	65.00
€ / R	On 15/08/2016	Any day expiry			15.67190		15.67190		15.80450	15.80450		17.49	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.80300		15.80300		15.93770	15.93770		17.80	0.00	13,211,308.00	836	38,830.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	112.68370		0.11268		0.00000	0.00000	112.684	17.19	0.18	45,341,223.20	15,700	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	451.96430		0.45196		0.00000	0.00000	451.964	17.82	0.51	66,620,211.20	8,200	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	181.06450		0.18106		0.00000	0.00000	181.065	19.14	0.26	95,680,866.40	23,600	20,000.00
€ / R	On 30/09/2016	Any day expiry			15.84390		15.84390		15.97960	15.97960		18.10	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.14470		16.14470		16.28330	16.28330		18.60	0.00	774,945.60	48	18,415.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	631.61620		0.63162		0.00000	0.00000	631.616	19.03	0.45	6,736,368.24	900	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,259.14630		1.25915		1,158.37420	1.15837	1,259.146	19.53	0.62	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	35.97910		0.03598		37.90860	0.03791	35.979	25.28	0.04	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.47150		16.47150		16.61600	16.61600		18.83	0.00	0.00	0	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.85920		16.85920		17.01220	17.01220		19.10	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.05300		17.05300		17.20580	17.20580		19.47	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.58981		98.58981		98.86250	98.86250			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.69739		95.69739		95.97702	95.97702			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.47912		94.47912		94.76445	94.76445			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.55208		96.55208		96.83996	96.83996			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06914		100.06914		100.07742	100.07742			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.02614		100.02614		100.04657	100.04657			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.67545		99.67545		99.71191	99.71191			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.76528		99.76528		99.81495	99.81495			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.09346		100.09346		100.15752	100.15752			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.42947		99.42947		99.50780	99.50780			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.13973		99.13973		99.24042	99.24042			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.25657		99.25657		99.37815	99.37815			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.52503		98.52503		98.68640	98.68640			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.89060		97.89060		98.06744	98.06744			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.21754		97.21754		97.40697	97.40697			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.51356		97.51356		97.70634	97.70634			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			493.28900		493.28900		492.31800	492.31800			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			502.70300		502.70300		501.71500	501.71500			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 04/08/2016	Index Future	573.02800		573.02800		571.53300	571.53300			0.00	5,730,280.00	1	11.00
AL7T	On 03/11/2016	Index Future	583.96400		583.96400		582.44200	582.44200			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	521.40700		521.40700		519.92300	519.92300			0.00	0.00	0	724.00
ALBI	On 03/11/2016	Index Future	531.35700		531.35700		529.84600	529.84600			0.00	0.00	0	20.00
ALBI	On 02/02/2017	Index Future	541.83900		541.83900		540.31300	540.31300			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.72800		10.72800		10.78950	10.78950		13.73	0.00	0.00	0	8,164.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.88790		10.88790		10.95070	10.95070		13.89	0.00	1,360,987.50	125	81.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.04040		11.04040		11.10580	11.10580		14.46	0.00	0.00	0	3,055.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.22220		11.22220		11.29260	11.29260		15.06	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.29200		11.29200		11.36140	11.36140		15.64	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.00370		11.00370		11.08680	11.08680		15.23	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.19990		11.19990		11.28560	11.28560		15.44	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.38530		11.38530		11.47420	11.47420		15.69	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.54530		14.54530		14.69190	14.69190		18.06	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.87950		14.87950		15.03050	15.03050		19.17	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.19880		15.19880		15.35620	15.35620		19.77	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.14100		2.14100		2.15700	2.15700		16.72	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.16850		2.16850		2.18500	2.18500		16.44	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.19330		2.19330		2.21030	2.21030		17.59	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.12720		2.12720		2.14410	2.14410		17.27	0.00	0.00	0	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.17410		2.17410		2.19140	2.19140		17.30	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.27292		80.87719		10.30897	80.63916			0.00	0.00	0	8,789.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 03/11/2016	Bond Future		10.34685	78.61164		10.38403	78.36931			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.41908	80.16274		10.45714	79.91787			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		10.39768	85.55547		10.43874	85.24387			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future		10.46936	82.90819		10.51170	82.59096			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/08/2016	GOVI		519.19600	519.19600		517.79200	517.79200			0.00	0.00	0	449.00
GOVI	On 03/11/2016	GOVI		529.10400	529.10400		527.67500	527.67500			0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI		539.54200	539.54200		538.09900	538.09900			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.85000	1.85000		1.86360	1.86360		18.89	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.88400	1.88400		1.89790	1.89790		19.26	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.91480	1.91480		1.92940	1.92940		19.13	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.66869	127.66869		127.65440	127.65440			0.00	0.00	0	2,700.00
I2025	On 03/11/2016	Bond Future		130.08669	130.08669		130.07250	130.07250			0.00	0.00	0	0.00
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		107.61911	107.61911		107.91082	107.91082			0.00	0.00	0	4,368.00
I2033	On 03/11/2016	Bond Future		108.64063	108.64063		108.93807	108.93807			0.00	0.00	0	0.00
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		133.52254	133.52254		133.73669	133.73669			0.00	0.00	0	21,342.00
I2038	On 03/11/2016	Bond Future		136.05145	136.05145		136.26998	136.26998			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/08/2016	Bond Future		134.14041	134.14041		134.12499	134.12499			0.00	0.00	0	17,253.00
I2046	On 03/11/2016	Bond Future		135.17910	135.17910		135.16358	135.16358			0.00	0.00	0	0.00
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		142.70642	142.70642		142.68981	142.68981			0.00	0.00	0	21,699.00
I2050	On 03/11/2016	Bond Future		145.40952	145.40952		145.39280	145.39280			0.00	0.00	0	0.00
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		247.49200	247.49200		247.60500	247.60500			0.00	0.00	0	1,064.00
IGOV	On 03/11/2016	Index Future		252.23000	252.23000		252.34600	252.34600			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		257.22100	257.22100		257.34600	257.34600			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		670.85000	670.85000		671.12800	671.12800			0.00	0.00	0	156.00

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
ILBI	On 03/11/2016	Index Future			683.64800		683.64800		683.93200	683.93200			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.39000		92.61000		7.40000	92.60000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future			7.43000		92.57000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future			7.44000		92.56000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future			7.55000		92.45000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.59000		92.41000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.67000		92.33000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.71000		92.29000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.75000		92.25000		7.74000	92.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.77000		92.23000		7.80000	92.20000			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			0.13970		0.13970		0.14030	0.14030			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13940		0.13940		0.14010	0.14010			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13900		0.13900		0.14050	0.14050			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.04420		0.04420		0.04510	0.04510			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.04370		0.04370		0.04450	0.04450			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04340		0.04340		0.04400	0.04400			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			9.99200		9.99200		10.12830	10.12830		15.04	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.13140		10.13140		10.26890	10.26890		15.29	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.26450		10.26450		10.40490	10.40490		15.82	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.33300		1.33300		1.33820	1.33820			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.34520		1.34520		1.35010	1.35010			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.36070		1.36070		1.36210	1.36210			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10210		1.10210		1.10350	1.10350			0.00	14,327.30	13	11,955.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.10640		1.10640		1.10780	1.10780			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11080		1.11080		1.11210	1.11210			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.74757		113.19631		8.78833	112.90112		9.52	0.00	125,081,922.55	1,105	96,183.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,265.45000		1.26545		1,113.25000	1.11325	1,265.450	9.58	0.64	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,506.10000		1.50610		1,334.07000	1.33407	1,506.100	9.61	0.70	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	124.56000		0.12456		180.93000	0.18093	124.560	9.73	0.12	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	62.10000		0.06210		96.14000	0.09614	62.100	9.79	0.07	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	42.72000		0.04272		68.43000	0.06843	42.720	9.82	0.05	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	3,941.14000		3.94114		3,665.00000	3.66500	3,941.140	9.85	0.97	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	4,276.29000		4.27629		3,994.96000	3.99496	4,276.290	9.88	0.98	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	12.53000		0.01253		22.42000	0.02242	12.530	9.91	0.02	0.00	0	3,569.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/08/2016	Bond Future	9.60	Put	1.93000		0.00193		4.07000	0.00407	1.930	10.03	0.00	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	0.02000		0.00002		0.05000	0.00005	0.020	10.12	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.78567		115.33325		8.82798	115.03283		9.22	0.00	0.00	0	1,867.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,040.82000		4.04082		3,843.04000	3.84304	4,040.820	9.48	0.70	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,047.10000		5.04710		4,825.29000	4.82529	5,047.100	9.60	0.78	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	470.69000		0.47069		523.78000	0.52378	470.690	9.75	0.15	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	424.00000		0.42400		472.94000	0.47294	424.000	9.78	0.14	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.81696		112.30430		8.86051	112.00112		9.42	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,915.55000		1.91555		1,811.49000	1.81149	1,915.550	9.32	0.37	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,833.54000		2.83354		2,982.25000	2.98225	2,833.540	9.51	0.46	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,564.09000		1.56409		1,662.94000	1.66294	1,564.090	9.80	0.30	0.00	0	750.00
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			298.96907		298.96907		298.93582	298.93582			0.00	0.00	0	1,600.00
R197	On 03/11/2016	Bond Future			304.63151		304.63151		304.59829	304.59829			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future			249.66182		249.66182		249.63353	249.63353		8.51	0.00	0.00	0	37,137.00
R202	On 03/11/2016	Bond Future			254.39039		254.39039		254.36212	254.36212			0.00	0.00	0	0.00
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			8.47706		99.82655		8.52795	99.58057		6.97	0.00	0.00	0	11,634.00
R2023	On 03/11/2016	Bond Future			8.51553		97.78021		8.56893	97.52984		6.98	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future			8.54679		99.70938		8.60243	99.45681		6.74	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			7.67472		103.90048		7.73225	103.84067		1.18	0.00	415,601.92	4	57,982.00
R203	On 03/11/2016	Bond Future			7.66160		101.69037		7.73618	101.62969		0.95	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.54730		103.69677		7.64920	103.63778		0.67	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			9.14809		91.42336		9.18887	91.13122			0.00	14,079,197.44	154	27,010.00
R2030	On 03/11/2016	Bond Future			9.18978		93.14925		9.23183	92.85187			0.00	0.00	0	4,760.00
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			9.26347		94.67062		9.30424	94.35828		12.85	0.00	0.00	0	11,997.00
R2032	On 03/11/2016	Bond Future			9.30855		92.29923		9.35057	91.98117		13.14	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future			9.34875		94.12045		9.39174	93.79879		12.90	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

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
R2035	On 04/08/2016	Bond Future		9.34300	99.83458		9.38373	99.49080			0.00	0.00	0	4,572.00
R2035	On 03/11/2016	Bond Future		9.38849	97.21782		9.43042	96.86774			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		9.40302	92.08616		9.43875	91.78555		14.91	0.00	3,407,187.92	37	40,481.00
R2037	On 03/11/2016	Bond Future		9.44531	93.82452		9.48202	93.51858		14.63	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.48344	91.41909		9.52092	91.10965		15.07	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		7.92776	101.23046		7.98434	101.11053		2.65	0.00	607,382.76	6	33,127.00
R204	On 03/11/2016	Bond Future		7.95012	103.14152		8.01378	103.01958		2.34	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future		7.94423	101.13494		8.01542	101.01346		2.13	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		9.43794	96.13171		9.47868	95.76360		15.60	0.00	0.00	0	3,651.00
R2040	On 03/11/2016	Bond Future		9.47988	97.94651		9.52174	97.57169		15.31	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		9.48282	93.11097		9.52355	92.74051		16.31	0.00	651,776.79	7	19,244.00
R2044	On 03/11/2016	Bond Future		9.52423	94.86873		9.56605	94.49156		16.03	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future		9.56177	92.35873		9.60448	91.97669		16.52	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		9.47253	96.65164		9.51824	96.22595		16.16	0.00	15,077,655.84	156	56,369.00
R2048	On 03/11/2016	Bond Future		9.51538	94.03823		9.56234	93.60466		16.63	0.00	0.00	0	1,691.00
R2048	On 02/02/2017	Bond Future		9.55527	95.89357		9.60327	95.45411		16.37	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future		8.13770	97.89289		8.18889	97.74485		3.97	0.00	0.00	0	74,265.00
R207	On 02/02/2017	Bond Future		8.18085	98.06565		8.24058	97.91485		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,168.19000	2.16819	2,055.68000	2.05568	2,168.190	3.54	0.77	0.00	0	62.00
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		8.28805	96.59511		8.33912	96.40875		5.27	0.00	0.00	0	48,245.00
R208	On 03/11/2016	Bond Future		8.32453	95.01615		8.37891	94.82649		5.07	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future		8.34930	96.89093		8.40668	96.70023		4.76	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

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
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			9.29745		74.96361		9.33311	74.71284		14.80	0.00	34,933,042.26	466	54,904.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,275.83000		1.27583		1,152.03000	1.15203	1,275.830	14.93	0.63	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,285.22000		2.28522		2,101.56000	2.10156	2,285.220	15.11	0.83	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	108.77000		0.10877		153.05000	0.15305	108.770	15.20	0.10	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	0.97000		0.00097		2.02000	0.00202	0.970	15.69	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	8,365.64000		8.36564		8,114.92000	8.11492	8,365.640	15.69	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.33707		73.22835		9.37368	72.97303		15.17	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	514.90000		0.51490		562.03000	0.56203	514.900	16.07	0.15	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.37228		74.67323		9.40960	74.41495		15.00	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			188.33168		188.33168		188.87982	188.87982			0.00	3,389,970.24	18	2,589.00
R210	On 03/11/2016	Bond Future			189.62173		189.62173		190.18064	190.18064			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/08/2016	Bond Future			139.87019		139.87019		139.85536	139.85536			0.00	2,517,663.42	18	78.00
R211	On 03/11/2016	Bond Future			142.51929		142.51929		142.50452	142.50452			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/08/2016	Bond Future			146.16195		146.16195		146.14569	146.14569			0.00	0.00	0	4,524.00
R212	On 03/11/2016	Bond Future			148.93028		148.93028		148.91401	148.91401			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.17758		85.79395		9.21829	85.51149		12.57	0.00	53,535,424.80	624	43,349.00
R213	On 03/11/2016	Bond Future			9.22053		83.86315		9.26246	83.57555		12.86	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.25980		85.51770		9.30271	85.22679		12.67	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			9.39214		75.31333		9.43280	75.01532		15.60	0.00	3,087,846.53	41	29,129.00
R214	On 04/08/2016	Bond Future	8.55	Call	1.58000		0.00158		1.47000	0.00147	1.580	15.24	0.00	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	623.22000		0.62322		543.98000	0.54398	623.220	15.65	0.39	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	6,204.63000		6.20463		5,909.46000	5.90946	6,204.630	16.53	1.00	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	12,062.59000		12.06259		11,764.58000	11.76458	12,062.590	16.53	1.00	0.00	0	5,610.00

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 03/11/2016	Bond Future	9.43273		73.43821		9.47445	73.13479		16.03	0.00	0.00	0	3,395.00
R214	On 02/02/2017	Bond Future	9.47024		74.88709		9.51281	74.57980		15.81	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	24,803.15000		24,803.15000		24,984.79000	24,984.79000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,261.20000		25,261.20000		25,448.27000	25,448.27000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.56270		10.56270		10.63270	10.63270		15.57	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.74210		10.74210		10.81460	10.81460		15.81	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.60000		4.60000		4.68090	4.68090		13.98	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.57750		4.57750		4.66360	4.66360		14.10	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.45860		1.45860		1.43500	1.43500			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.39480		1.39480		1.37660	1.37660			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.34440		1.34440		1.32740	1.32740			0.00	0.00	0	0.00
Total for Derivatives :												2,053,916,442.32	162,768	3,724,961.00
Grand Total:												2,053,916,442.32	162,768	3,724,961.00