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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 28/07/2016

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	
<b>Derivatives</b>														
\$ / R	On 28/07/2016	Any day expiry	14.24250	14.24250		14.28330	14.28330		20.15	0.00	3,774,262.50	265	0.00	
\$ / R	On 29/07/2016	Any day expiry	14.26210	14.26210		14.28330	14.28330		20.29	0.00	0.00	0	157.00	
\$ / R	On 01/08/2016	Any day expiry	14.26210	14.26210		14.28920	14.28920		17.37	0.00	0.00	0	0.00	
\$ / R	On 01/08/2016	Any day expiry	14.52	Put	293.29980	0.29330	282.10690	0.28211	293.300	20.62	0.79	0.00	0	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	18.26440	0.01826	27.81520	0.02782	18.264	22.55	0.11	0.00	0	18,400.00
\$ / R	On 02/08/2016	Any day expiry			14.25640	14.25640	14.29090	14.29090	17.93	0.00	0.00	0	0.00	
\$ / R	On 02/08/2016	Any day expiry	14.36	Call	81.74070	0.08174	107.45240	0.10745	81.741	18.99	0.38	0.00	0	6,000.00
\$ / R	On 05/08/2016	Any day expiry			14.26290	14.26290	14.29580	14.29580	18.42	0.00	0.00	0	1,713.00	
\$ / R	On 11/08/2016	Any day expiry			14.27680	14.27680	14.31020	14.31020	18.08	0.00	0.00	0	0.00	
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	1.81950	0.00182	2.10180	0.00210	1.819	24.96	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	14.43	Put	293.09320	0.29309	280.22520	0.28023	293.093	18.51	0.61	0.00	0	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	8.37980	0.00838	10.53410	0.01053	8.380	23.01	0.03	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.28910	14.28910	14.32290	14.32290	17.92	0.00	0.00	0	2,056.00	
\$ / R	On 16/08/2016	Any day expiry			14.29210	14.29210	14.32610	14.32610	18.02	0.00	0.00	0	0.00	
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	7.92900	0.00793	8.29160	0.00829	7.929	22.87	0.03	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			14.29520	14.29520	14.32930	14.32930	18.10	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 17/08/2016	Any day expiry	14.43	Put	320.09290	0.32009	307.36700	0.30737	320.093	18.41	0.58	0.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,552.55900	1.55256	1,518.76130	1.51876	1,552.559	22.52	0.97	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	0.80370	0.00080	0.94360	0.00094	0.804	29.78	0.00	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			14.29830	14.29830	14.33240	14.33240		18.16	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	5.81800	0.00582	6.02670	0.00603	5.818	22.78	0.02	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			14.31360	14.31360	14.34830	14.34830		18.02	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			14.32280	14.32280	14.35780	14.35780		18.18	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.32350	0.00032	0.33230	0.00033	0.324	22.93	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	39.85710	0.03986	39.20000	0.03920	39.857	17.67	0.11	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	1.79800	0.00180	1.79690	0.00180	1.798	28.72	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	1.83300	0.00183	1.80070	0.00180	1.833	30.33	0.00	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.33200	14.33200	14.36730	14.36730		17.98	0.00	0.00	0	3,367.00
\$ / R	On 31/08/2016	Any day expiry			14.33810	14.33810	14.37360	14.37360		18.08	0.00	0.00	0	37.00
\$ / R	On 06/09/2016	Any day expiry			14.35510	14.35510	14.39050	14.39050		17.98	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.36070	14.36070	14.39610	14.39610		18.05	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			14.36350	14.36350	14.39890	14.39890		18.09	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	152.52900	0.15253	169.54380	0.16954	152.529	19.46	0.27	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	14.17150	0.01417	18.25850	0.01826	14.172	21.75	0.03	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			14.37470	14.37470	14.41010	14.41010		17.99	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	754.98760	0.75499	737.76930	0.73777	754.988	19.24	0.70	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	2.27880	0.00228	2.14500	0.00215	2.279	28.06	0.01	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.38030	14.38030	14.41580	14.41580		18.13	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.39140	14.39140	14.42700	14.42700		18.05	0.00	214,244,771.80	14,887	557,997.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	42.79970	0.04280	42.81130	0.04281	42.800	17.11	0.09	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	79.50400	0.07950	79.03870	0.07904	79.504	17.19	0.16	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	90.64810	0.09065	90.00400	0.09000	90.648	17.20	0.17	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	116.39800	0.11640	115.29980	0.11530	116.398	17.24	0.21	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	121.16420	0.12116	119.97410	0.11997	121.164	17.25	0.22	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	142.80910	0.14281	140.48220	0.14048	142.809	17.34	0.25	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	606.86710	0.60687	638.53830	0.63854	606.867	17.59	0.67	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	490.36070	0.49036	520.15150	0.52015	490.361	17.82	0.59	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	298.96070	0.29896	293.15150	0.29315	298.961	17.82	0.41	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	438.40850	0.43841	467.12240	0.46712	438.408	17.93	0.55	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	457.42340	0.45742	447.09890	0.44710	457.423	18.25	0.53	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	310.90020	0.31090	334.81290	0.33481	310.900	18.46	0.43	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	519.50020	0.51950	507.81290	0.50781	519.500	18.46	0.57	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	303.75790	0.30376	327.39630	0.32740	303.758	18.50	0.43	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	585.20570	0.58521	572.14210	0.57214	585.206	18.67	0.60	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	270.16120	0.27016	292.42280	0.29242	270.161	18.71	0.39	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	626.27170	0.62627	612.38640	0.61239	626.272	18.79	0.62	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	231.44880	0.23145	251.93470	0.25193	231.449	18.98	0.35	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	193.09780	0.19310	211.58440	0.21158	193.098	19.29	0.30	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	801.69780	0.80170	784.58440	0.78458	801.698	19.29	0.70	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	150.94020	0.15094	167.02160	0.16702	150.940	19.69	0.24	0.00	0	11,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	133.19160	0.13319		148.12150	0.14812	133.192	19.88	0.22	0.00	0	2,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,299.79900	1.29980		1,275.99490	1.27599	1,299.799	20.47	0.84	0.00	0	1,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,388.92820	1.38893		1,364.19610	1.36420	1,388.928	20.66	0.86	0.00	0	325.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	65.50820	0.06551		75.05740	0.07506	65.508	20.97	0.12	0.00	0	7,500.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	54.24330	0.05424		62.91420	0.06291	54.243	21.18	0.10	0.00	0	201.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	52.08690	0.05209		60.54420	0.06054	52.087	21.23	0.10	0.00	0	7,500.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	31.94010	0.03194		38.14990	0.03815	31.940	21.77	0.06	0.00	0	20,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	27.12370	0.02712		32.70700	0.03271	27.124	21.95	0.05	0.00	0	15,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	22.72350	0.02272		27.69180	0.02769	22.723	22.15	0.05	0.00	0	635.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	22.11340	0.02211		26.99250	0.02699	22.113	22.18	0.05	0.00	0	5,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	20.94240	0.02094		25.64800	0.02565	20.942	22.24	0.04	0.00	0	1,600.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	6.09080	0.00609		7.46390	0.00746	6.091	24.07	0.01	0.00	0	10,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.54640	0.00055		0.60990	0.00061	0.546	26.39	0.00	0.00	0	17,500.00	
\$ / R	On 27/09/2016	Any day expiry			14.41370	14.41370		14.44950	14.44950		18.07	0.00	0.00	0	0.00	
\$ / R	On 28/09/2016	Any day expiry			14.41650	14.41650		14.45230	14.45230		18.10	0.00	0.00	0	900.00	
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	3.77540	0.00378		4.18310	0.00418	3.775	20.87	0.01	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	95.35090	0.09535		95.63450	0.09563	95.351	17.25	0.17	0.00	0	150.00	
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	4.84830	0.00485		5.72170	0.00572	4.848	24.17	0.01	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	3.91250	0.00391		4.57940	0.00458	3.913	24.30	0.01	0.00	0	150.00	
\$ / R	On 30/09/2016	Any day expiry			14.42210	14.42210		14.45790	14.45790		18.14	0.00	0.00	0	0.00	
\$ / R	On 14/10/2016	Any day expiry			14.46110	14.46110		14.49700	14.49700		18.23	0.00	0.00	0	830.00	
\$ / R	On 19/10/2016	Any day expiry			14.47500	14.47500		14.51090	14.51090		18.21	0.00	0.00	0	0.00	
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	459.47360	0.45947		485.11980	0.48512	459.474	18.47	0.48	0.00	0	12,000.00	
\$ / R	On 26/10/2016	Any day expiry			14.49450	14.49450		14.53050	14.53050		18.31	0.00	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.73450	0.00773		8.05320	0.00805	7.735	19.53	0.02	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	133.15250	0.13315		136.75660	0.13676	133.153	17.08	0.19	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	21.97730	0.02198		21.81640	0.02182	21.977	26.86	0.03	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	21.10040	0.02110		20.91650	0.02092	21.100	27.04	0.03	0.00	0	150.00	
\$ / R	On 27/10/2016	Any day expiry			14.49730	14.49730		14.53330	14.53330		18.32	0.00	0.00	0	0.00	
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	86.45490	0.08645		90.67350	0.09067	86.455	16.95	0.13	0.00	0	9,960.00	
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	897.12810	0.89713		878.90130	0.87890	897.128	19.45	0.63	0.00	0	9,960.00	
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	138.30920	0.13831		144.41720	0.14442	138.309	21.59	0.17	0.00	0	9,960.00	
\$ / R	On 07/11/2016	Any day expiry			14.52800	14.52800		14.56410	14.56410		18.42	0.00	0.00	0	0.00	
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	831.37490	0.83137		815.94340	0.81594	831.375	19.21	0.59	0.00	0	8,695.00	
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	140.75990	0.14076		146.04450	0.14604	140.760	21.87	0.17	0.00	0	8,695.00	
\$ / R	On 17/11/2016	Any day expiry			14.55610	14.55610		14.59210	14.59210		18.49	0.00	0.00	0	0.00	
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	111.58250	0.11158		117.52490	0.11752	111.583	17.03	0.15	0.00	0	9,615.00	
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,326.80990	1.32681		1,303.20860	1.30321	1,326.810	20.47	0.71	0.00	0	9,615.00	
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	99.35270	0.09935		101.67580	0.10168	99.353	22.99	0.12	0.00	0	9,615.00	
\$ / R	On 28/11/2016	Any day expiry			14.58700	14.58700		14.62300	14.62300		18.55	0.00	0.00	0	0.00	
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.31080	0.01031		11.19600	0.01120	10.311	17.89	0.02	0.00	0	250.00	
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	175.10340	0.17510		181.15880	0.18116	175.103	17.18	0.20	0.00	0	150.00	
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	36.55540	0.03656		35.97930	0.03598	36.555	27.11	0.04	0.00	0	400.00	
\$ / R	On 14/12/2016	Any day expiry			14.63190	14.63190		14.66780	14.66780		18.68	0.00	0.00	0	251.00	

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		14.64590	14.64590		14.68190	14.68190		18.66	0.00	24,019,276.00	1,640	113,860.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.17370	0.01517	15.84410	0.01584	15.174	17.85	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	95.01210	0.09501	103.19150	0.10319	95.012	16.85	0.12	0.00	0	143,865.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	133.73300	0.13373	142.02650	0.14203	133.733	17.01	0.16	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	161.32680	0.16133	169.43120	0.16943	161.327	17.10	0.18	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	197.86150	0.19786	205.48330	0.20548	197.862	17.21	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	254.84350	0.25484	261.36780	0.26137	254.843	17.35	0.25	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	271.61290	0.27161	276.79120	0.27679	271.613	17.42	0.26	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	365.58320	0.36558	368.14910	0.36815	365.583	17.76	0.32	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	452.79510	0.45280	452.76780	0.45277	452.795	18.04	0.37	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	500.35090	0.50035	498.88900	0.49889	500.351	18.18	0.40	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	576.49490	0.57649	572.74600	0.57275	576.495	18.39	0.43	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	603.13360	0.60313	598.59320	0.59859	603.134	18.46	0.44	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	675.24590	0.67525	668.59780	0.66860	675.246	18.64	0.47	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	716.29050	0.71629	708.52140	0.70852	716.291	18.75	0.49	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	777.19450	0.77719	767.83000	0.76783	777.194	18.92	0.51	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	846.75480	0.84675	835.62470	0.83562	846.755	19.10	0.54	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	892.36480	0.89236	880.11730	0.88012	892.365	19.22	0.55	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	905.58170	0.90558	893.01700	0.89302	905.582	19.25	0.55	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	551.48170	0.55148	574.91700	0.57492	551.482	19.25	0.45	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,042.67030	1.04267	1,026.75910	1.02676	1,042.670	19.60	0.59	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,049.74950	1.04975	1,033.70350	1.03370	1,049.749	19.62	0.60	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,187.64550	1.18765	1,169.00950	1.16901	1,187.646	19.97	0.63	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	433.54550	0.43355	450.90950	0.45091	433.546	19.97	0.37	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	408.54360	0.40854	424.59920	0.42460	408.544	20.15	0.35	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,262.64360	1.26264	1,242.69920	1.24270	1,262.644	20.15	0.65	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,316.06840	1.31607	1,295.23690	1.29524	1,316.068	20.28	0.66	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,401.48770	1.40149	1,379.29830	1.37930	1,401.488	20.48	0.68	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,496.58920	1.49659	1,472.98830	1.47299	1,496.589	20.70	0.70	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	332.67130	0.33267	344.50380	0.34450	332.671	20.80	0.29	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,657.75340	1.65775	1,632.60530	1.63261	1,657.753	21.03	0.73	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,823.18500	1.82319	1,796.34720	1.79635	1,823.185	21.33	0.75	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	251.89910	0.25190	260.20150	0.26020	251.899	21.50	0.23	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,053.10100	2.05310	2,024.23930	2.02424	2,053.101	21.74	0.79	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,105.11320	2.10511	2,075.84100	2.07584	2,105.113	21.84	0.79	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	218.41770	0.21842	225.01170	0.22501	218.418	21.87	0.21	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,245.27780	2.24528	2,214.97810	2.21498	2,245.278	22.08	0.81	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	192.01070	0.19201	197.23300	0.19723	192.011	22.20	0.18	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	177.07740	0.17708	181.51800	0.18152	177.077	22.42	0.17	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	172.06380	0.17206	176.24160	0.17624	172.064	22.49	0.17	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	168.17020	0.16817	172.14610	0.17215	168.170	22.55	0.16	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	130.83360	0.13083	131.63210	0.13163	130.834	23.51	0.13	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	122.88890	0.12289	123.06950	0.12307	122.889	23.91	0.12	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	121.48710	0.12149	121.55760	0.12156	121.487	23.98	0.12	0.00	0	3,500.00

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	18.00	Call	108.42280	0.10842	107.48350	0.10748	108.423	24.75	0.11	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	106.16800	0.10617	105.05610	0.10506	106.168	24.90	0.10	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	104.71060	0.10471	103.48620	0.10349	104.711	25.00	0.10	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	103.99320	0.10399	102.71530	0.10272	103.993	25.05	0.10	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	75.72410	0.07572	76.23840	0.07624	75.724	26.50	0.07	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	71.05080	0.07105	71.51150	0.07151	71.051	26.50	0.07	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	70.04890	0.07005	70.49820	0.07050	70.049	26.50	0.07	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	62.93890	0.06294	63.30940	0.06331	62.939	26.50	0.06	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	58.57510	0.05858	58.89870	0.05890	58.575	26.50	0.06	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	42.18830	0.04219	42.34880	0.04235	42.188	26.50	0.04	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	40.65840	0.04066	40.80490	0.04080	40.658	26.50	0.04	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	38.89080	0.03889	39.02160	0.03902	38.891	26.50	0.04	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	35.04170	0.03504	35.13940	0.03514	35.042	26.50	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	31.78940	0.03179	31.86060	0.03186	31.789	26.50	0.03	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	29.93090	0.02993	29.98770	0.02999	29.931	26.50	0.03	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	26.92180	0.02692	26.95650	0.02696	26.922	26.50	0.03	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	25.72130	0.02572	25.74770	0.02575	25.721	26.50	0.03	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	16.96910	0.01697	16.94440	0.01694	16.969	26.50	0.02	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	15.69510	0.01570	15.66460	0.01566	15.695	26.50	0.02	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	12.99770	0.01300	12.95720	0.01296	12.998	26.50	0.02	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	12.39580	0.01240	12.35340	0.01235	12.396	26.50	0.02	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.71610	14.71610	14.75200	14.75200		18.74	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	367.90630	0.36791	374.04090	0.37404	367.906	17.59	0.31	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	344.52890	0.34453	355.00470	0.35500	344.529	21.23	0.28	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.74980	14.74980	14.78570	14.78570		18.79	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	441.14450	0.44114	445.03280	0.44503	441.144	17.78	0.34	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	432.75630	0.43276	446.56880	0.44657	432.756	20.68	0.33	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.88390	14.88390	14.91920	14.91920		18.97	0.00	3,720,975.00	250	30,779.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,109.74090	1.10974	1,096.30650	1.09631	1,109.741	19.53	0.53	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,196.71320	1.19671	1,181.51540	1.18152	1,196.713	19.73	0.55	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,436.56160	1.43656	1,416.72580	1.41673	1,436.562	20.24	0.60	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,465.96100	1.46596	1,445.66780	1.44567	1,465.961	20.30	0.61	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,263.38260	2.26338	2,234.23730	2.23424	2,263.383	21.80	0.73	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	216.42260	0.21642	211.75000	0.21175	216.423	24.45	0.16	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	215.84770	0.21585	211.13480	0.21113	215.848	24.47	0.16	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	187.71840	0.18772	180.88050	0.18088	187.718	25.60	0.13	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	168.58580	0.16859	163.11590	0.16312	168.586	26.21	0.12	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	58.52870	0.05853	55.36920	0.05537	58.529	26.21	0.05	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.96970	14.96970	15.00470	15.00470		19.11	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	447.17580	0.44718	452.22550	0.45223	447.176	17.82	0.29	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	426.65220	0.42665	429.80660	0.42981	426.652	22.04	0.27	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			15.00690	15.00690	15.04170	15.04170		19.18	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	515.75860	0.51576	518.96040	0.51896	515.759	17.96	0.32	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	522.53040	0.52253	527.54710	0.52755	522.530	21.56	0.32	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future		15.16670	15.16670		15.20120	15.20120		19.33	0.00	93,790,872.80	6,184	157,705.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	602.66640	0.60267	0.00000	0.00000	602.666	18.11	0.32	9,207,457.00	2,000	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	939.83460	0.93983	929.79790	0.92980	939.835	18.95	0.42	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,316.93980	1.31694	1,298.61730	1.29862	1,316.940	19.79	0.51	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,506.38550	1.50639	1,484.65610	1.48466	1,506.385	20.16	0.54	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	654.33130	0.65433	0.00000	0.00000	654.331	21.47	0.35	23,503,708.80	4,000	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	423.38540	0.42339	419.13780	0.41914	423.385	23.25	0.24	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	378.11420	0.37811	369.89320	0.36989	378.114	24.11	0.21	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	308.87120	0.30887	296.30440	0.29630	308.871	25.97	0.17	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.23370	15.23370	15.26800	15.26800		19.44	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	501.37450	0.50137	506.51520	0.50652	501.374	17.90	0.28	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	495.92920	0.49593	492.14860	0.49215	495.929	22.97	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.31150	15.31150	15.34210	15.34210		19.75	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.34860	15.34860	15.37710	15.37710		20.13	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.38570	15.38570	15.41220	15.41220		20.35	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.42280	15.42280	15.44720	15.44720		20.36	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.39140	14.39140	14.42700	14.42700		18.05	0.00	0.00	0	797.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.64590	14.64590	14.68190	14.68190		18.66	0.00	43,937.70	3	131.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.88390	14.88390	14.91920	14.91920		18.97	0.00	0.00	0	52.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.16670	15.16670	15.20120	15.20120		19.33	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry			18.76000	18.76000	18.79480	18.79480		15.49	0.00	0.00	0	131.00
£ / R	On 18/08/2016	Any day expiry			18.77280	18.77280	18.80800	18.80800		15.63	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	185.57290	0.18557	207.10800	0.20711	185.573	15.76	0.38	0.00	0	11,000.00
£ / R	On 31/08/2016	Any day expiry			18.82940	18.82940	18.86760	18.86760		15.47	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			18.86230	18.86230	18.89950	18.89950		15.70	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,351.16960	2.35117	2,314.62300	2.31462	2,351.170	18.10	0.97	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.80150	0.00080	1.14540	0.00115	0.802	30.71	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			18.90690	18.90690	18.94340	18.94340		15.85	0.00	74,701,161.90	3,951	56,970.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	451.98820	0.45199	443.15250	0.44315	451.988	15.85	0.49	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	9.41690	0.00942	10.48460	0.01048	9.417	21.25	0.02	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	7.66950	0.00767	8.02930	0.00803	7.670	25.39	0.01	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	3.29410	0.00329	3.78530	0.00379	3.294	29.14	0.01	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.27660	19.27660	19.31210	19.31210		16.62	0.00	34,158,135.20	1,772	1,202.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	117.89480	0.11789	117.42210	0.11742	117.895	16.44	0.12	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	409.88470	0.40988	405.05020	0.40505	409.885	16.24	0.31	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,355.35000	2.35535	2,332.16570	2.33217	2,355.350	18.10	0.81	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,802.12760	3.80213	3,773.60660	3.77361	3,802.128	18.55	0.93	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	62.65340	0.06265	60.55530	0.06056	62.653	22.84	0.06	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	19.38690	0.01939	18.14450	0.01814	19.387	24.69	0.02	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.62480	19.62480	19.66180	19.66180		17.19	0.00	1,962,480.00	100	1,815.00
£ / R	On 25/04/2017	Any day expiry			19.80640	19.80640	19.84320	19.84320		16.95	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.04180	20.04180	20.07820	20.07820			0.00	921,922.80	46	9,571.00

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		20.37120	20.37120		20.40290	20.40290		17.84	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.13759	0.13759		0.13672	0.13672		21.94	0.00	0.00	0	969.00
¥ / R	On 19/12/2016	Foreign Exchange Future		0.14061	0.14061		0.13969	0.13969		21.32	0.00	0.00	0	4,001.00
¥ / R	On 13/03/2017	Foreign Exchange Future		0.14349	0.14349		0.14257	0.14257		21.08	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.14696	0.14696		0.14600	0.14600		21.24	0.00	0.00	0	0.00
€ / R	On 29/07/2016	Any day expiry		15.81540	15.81540		15.70140	15.70140		21.45	0.00	0.00	0	65.00
€ / R	On 15/08/2016	Any day expiry		15.85100	15.85100		15.75290	15.75290		16.71	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future		15.99020	15.99020		15.89240	15.89240		17.24	0.00	6,092,266.20	381	38,483.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	57.12140	0.05712	78.79280	0.07879	57.121	16.29	0.11	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	509.65130	0.50965	468.83310	0.46883	509.651	17.10	0.58	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	192.11600	0.19212	178.38570	0.17839	192.116	18.39	0.29	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry		16.03270	16.03270		15.93360	15.93360		17.52	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future		16.34100	16.34100		16.23920	16.23920		17.99	0.00	2,042,625.00	125	18,015.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	670.57590	0.67058	637.61660	0.63762	670.576	18.17	0.49	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,088.60280	1.08860	1,163.60820	1.16361	1,088.603	18.68	0.59	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	28.45110	0.02845	26.78630	0.02679	28.451	24.04	0.03	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future		16.67150	16.67150		16.56880	16.56880		18.25	0.00	2,083,937.50	125	4,921.00
€ / R	On 19/06/2017	Foreign Exchange Future		17.06640	17.06640		16.95930	16.95930		18.59	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future		17.28390	17.28390		17.17280	17.17280		19.10	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		98.62086	98.62086		98.60817	98.60817			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		95.72871	95.72871		95.70762	95.70762			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		94.51145	94.51145		94.48223	94.48223			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		96.58755	96.58755		96.55206	96.55206			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.07495	100.07495		100.07545	100.07545			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.03671	100.03671		100.03631	100.03631			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.69326	99.69326		99.69191	99.69191			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.79500	99.79500		99.79245	99.79245			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.12765	100.12765		100.12626	100.12626			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.46779	99.46779		99.46600	99.46600			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		99.19226	99.19226		99.18567	99.18567			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		99.32232	99.32232		99.30839	99.30839			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		98.51156	98.51156		98.47684	98.47684			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.87698	97.87698		97.84050	97.84050			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		97.20414	97.20414		97.16599	97.16599			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		97.49981	97.49981		97.45978	97.45978			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future		494.95000	494.95000		494.93200	494.93200			0.00	0.00	0	2.00
AL37	On 03/11/2016	Index Future		504.37200	504.37200		504.35600	504.35600			0.00	5,043,720.00	1	14.00

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
AL37	On 02/02/2017	Index Future	514.28500		514.28500		514.28500	514.28500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	573.34800		573.34800		573.14400	573.14400			0.00	0.00	0	2.00
AL7T	On 03/11/2016	Index Future	584.26300		584.26300		584.05700	584.05700			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	595.74600		595.74600		595.55500	595.55500			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	522.21700		522.21700		521.64000	521.64000			0.00	0.00	0	254.00
ALBI	On 03/11/2016	Index Future	532.15900		532.15900		531.57300	531.57300			0.00	0.00	0	470.00
ALBI	On 02/02/2017	Index Future	542.61800		542.61800		542.03700	542.03700			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	553.83300		553.83300		553.23600	553.23600			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.79620	10.79620		10.75710	10.75710			13.12	0.00	4,048,575.00	375	8,139.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.95720	10.95720		10.91710	10.91710			13.47	0.00	1,369,650.00	125	207.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.11050	11.11050		11.06850	11.06850			14.08	0.00	1,388,812.50	125	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.29410	11.29410		11.25050	11.25050			14.83	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.37630	11.37630		11.33010	11.33010			15.35	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.91330	10.91330		10.91760	10.91760			14.25	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.10920	11.10920		11.11360	11.11360			14.62	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.29330	11.29330		11.29660	11.29660			15.04	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.69810	14.69810		14.56030	14.56030			17.23	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.03740	15.03740		14.89440	14.89440			18.33	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.35890	15.35890		15.21230	15.21230			18.88	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.15610	2.15610		2.15500	2.15500			15.59	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.18470	2.18470		2.18360	2.18360			15.83	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.20990	2.20990		2.20880	2.20880			16.80	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.15170	2.15170		2.13800	2.13800			15.97	0.00	0.00	0	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.19970	2.19970		2.18540	2.18540			16.88	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.26194		80.94991		10.28287	80.81138			0.00	161,899,820.00	2,000	6,771.00
ES33	On 03/11/2016	Bond Future	10.33607		78.68211		10.35763	78.54126			0.00	157,364,220.00	2,000	8,789.00
ES33	On 02/02/2017	Bond Future	10.40885		80.22875		10.43072	80.08772			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.46841		78.09179		10.49111	77.94703			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	10.38179		85.67660		10.40270	85.51726			0.00	237,324,182.00	2,770	0.00
ES42	On 03/11/2016	Bond Future	10.45348		83.02771		10.47502	82.86566			0.00	229,986,756.70	2,770	8,777.00
ES42	On 02/02/2017	Bond Future	10.52157		84.66002		10.54342	84.49754			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.58129		82.14767		10.60395	81.98098			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	520.01300		520.01300		519.52000	519.52000			0.00	104,002,600.00	20	125.00
GOVI	On 03/11/2016	GOVI	529.91300		529.91300		529.41200	529.41200			0.00	105,982,600.00	20	333.00
GOVI	On 02/02/2017	GOVI	540.32800		540.32800		539.83400	539.83400			0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI	551.49600		551.49600		550.98700	550.98700			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.85650	1.85650		1.86080	1.86080			17.69	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.89110	1.89110		1.89530	1.89530			18.32	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.92250	1.92250		1.92650	1.92650			18.35	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.79108		127.79108		127.80399	127.80399			0.00	43,065,593.96	337	1,943.00
I2025	On 03/11/2016	Bond Future	130.20555		130.20555		130.21917	130.21917			0.00	43,879,270.35	337	1,443.00
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	107.68208		107.68208		107.69268	107.69268			0.00	39,196,277.12	364	531.00
I2033	On 03/11/2016	Bond Future	108.69999		108.69999		108.71104	108.71104			0.00	39,566,796.36	364	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	133.37230		133.37230		133.38533	133.38533			0.00	313,424,905.00	2,350	11,014.00
I2038	On 03/11/2016	Bond Future	135.89223		135.89223		135.90599	135.90599			0.00	304,670,379.66	2,242	19,808.00
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	133.93518		133.93518		133.94801	133.94801			0.00	30,403,285.86	227	14,211.00
I2046	On 03/11/2016	Bond Future	134.96382		134.96382		134.97730	134.97730			0.00	30,636,787.14	227	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	142.45344		142.45344		142.46697	142.46697			0.00	7,265,125.44	51	5,269.00
I2050	On 03/11/2016	Bond Future	145.14500		145.14500		145.15930	145.15930			0.00	0.00	0	21,628.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/08/2016	Index Future	247.36200		247.36200		247.33400	247.33400			0.00	791,558,400.00	320	146.00
IGOV	On 03/11/2016	Index Future	252.08700		252.08700		252.05900	252.05900			0.00	806,678,400.00	320	942.00
IGOV	On 02/02/2017	Index Future	257.05600		257.05600		257.03600	257.03600			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future	262.38400		262.38400		262.36100	262.36100			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	670.40800		670.40800		670.47800	670.47800			0.00	797,785,520.00	119	0.00
ILBI	On 03/11/2016	Index Future	683.19700		683.19700		683.26800	683.26800			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	696.66300		696.66300		696.73600	696.73600			0.00	829,028,970.00	119	149.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.55000		92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.63000		92.37000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.66000		92.34000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.69000		92.31000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.72000		92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14060		0.14060		0.14110	0.14110			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14070		0.14070		0.14120	0.14120			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.14080		0.14080		0.14080	0.14080			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.04200		0.04200		0.04300	0.04300			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.04120		0.04120		0.04220	0.04220			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.04080		0.04080		0.04170	0.04170			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.14610		10.14610		10.14060	10.14060		14.22	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.28780		10.28780		10.28240	10.28240		14.64	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.42490		10.42490		10.41740	10.41740		15.24	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.34140		1.34140		1.33810	1.33810			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.35690		1.35690		1.35350	1.35350			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.37220		1.37220		1.36850	1.36850			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future	1.31380		1.31380		1.32100	1.32100			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future	1.31620		1.31620		1.32100	1.32100			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future	1.31850		1.31850		1.32100	1.32100			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 19/09/2016	Foreign Exchange Future			1.11110		1.11110		1.10160	1.10160			0.00	14,444.30	13	11,955.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11570		1.11570		1.10610	1.10610			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12010		1.12010		1.11060	1.11060			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.73910		113.25778		8.74463	113.21764		9.52	0.00	994,176,792.84	8,778	34,523.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,081.50000		1.08150		1,089.88000	1.08988	1,081.500	9.58	0.71	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,348.78000		1.34878		1,349.35000	1.34935	1,348.780	9.61	0.78	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	26.95000		0.02695		39.78000	0.03978	26.950	9.73	0.04	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	8.11000		0.00811		13.63000	0.01363	8.110	9.79	0.01	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	4.20000		0.00420		7.59000	0.00759	4.200	9.82	0.01	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	3,975.82000		3.97582		3,937.68000	3.93768	3,975.820	9.85	1.00	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	4,319.58000		4.31958		4,280.57000	4.28057	4,319.580	9.88	1.00	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	0.46000		0.00046		1.08000	0.00108	0.460	9.91	0.00	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	0.01000		0.00001		0.05000	0.00005	0.010	10.03	0.00	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.12	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.77760		115.39068		8.78328	115.35025		9.22	0.00	243,589,725.48	2,111	74,217.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,012.66000		4.01266		3,993.94000	3.99394	4,012.660	9.48	0.71	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,032.33000		5.03233		5,009.19000	5.00919	5,032.330	9.60	0.79	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	416.37000		0.41637		428.56000	0.42856	416.370	9.75	0.14	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	372.99000		0.37299		384.30000	0.38430	372.990	9.78	0.13	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.80976		112.35453		8.81514	112.31699		9.42	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,881.98000		1.88198		1,875.48000	1.87548	1,881.980	9.32	0.37	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,754.75000		2.75475		2,779.87000	2.77987	2,754.750	9.51	0.45	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,499.35000		1.49935		1,517.48000	1.51748	1,499.350	9.80	0.29	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	1,316.78000		1.31678		0.00000	0.00000	1,316.780	9.86	0.26	191,194,356.42	6,500	6,500.00
R186	On 04/05/2017	Bond Future			8.82779		114.67888		8.83357	114.63933		9.19	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future			299.13869		299.13869		299.16883	299.16883			0.00	189,354,790.77	633	1,432.00
R197	On 03/11/2016	Bond Future			304.79063		304.79063		304.82243	304.82243			0.00	192,932,468.79	633	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			249.30035		249.30035		249.32490	249.32490		8.51	0.00	0.00	0	15,777.00
R202	On 03/11/2016	Bond Future			254.01040		254.01040		254.03661	254.03661			0.00	0.00	0	35,403.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.41361		100.13434		8.41908	100.10776		6.97	0.00	27,436,809.16	274	5,266.00
R2023	On 03/11/2016	Bond Future			8.44985		98.08927		8.45551	98.06259		6.98	0.00	138,600,138.51	1,413	11,007.00
R2023	On 02/02/2017	Bond Future			8.47920		100.01729		8.48448	99.99319		6.74	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.48235		98.14980		8.48813	98.12424		6.68	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
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	7.57095		104.00850		7.56590	104.01376		1.18	0.00	0.00	0	28,556.00
R203	On 03/11/2016	Bond Future	7.53227		101.79572		7.52526	101.80144		0.95	0.00	22,395,058.40	220	30,650.00
R203	On 02/02/2017	Bond Future	7.37501		103.79667		7.35927	103.80580		0.67	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	6.55509		101.76732		6.53148	101.77562		0.41	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/08/2016	Bond Future	9.11922		91.63098		9.13479	91.51893			0.00	74,037,831.84	808	18,684.00
R2030	On 03/11/2016	Bond Future	9.16057		93.35662		9.17659	93.24280			0.00	39,023,067.16	418	21,283.00
R2030	On 02/02/2017	Bond Future	9.19723		91.18545		9.21336	91.07236			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.22574		93.07216		9.24254	92.95580			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	9.24454		94.81618		9.26516	94.65765		12.85	0.00	117,003,166.12	1,234	3,501.00
R2032	On 03/11/2016	Bond Future	9.28960		92.44319		9.31082	92.28201		13.14	0.00	76,912,734.08	832	11,986.00
R2032	On 02/02/2017	Bond Future	9.33011		94.26044		9.35160	94.09908		12.90	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.35893		92.04881		9.38123	91.88311		13.24	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/08/2016	Bond Future	9.33431		99.90817		9.35491	99.73386			0.00	0.00	0	1,128.00
R2035	On 03/11/2016	Bond Future	9.38009		97.28819		9.40126	97.11099			0.00	4,767,121.31	49	4,315.00
R2035	On 02/02/2017	Bond Future	9.42286		99.20046		9.44430	99.02294			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.45116		96.74492		9.47335	96.56278			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	9.38923		92.20259		9.41483	91.98663		14.91	0.00	60,023,886.09	651	18,356.00
R2037	On 03/11/2016	Bond Future	9.43162		93.93903		9.45791	93.71933		14.63	0.00	36,072,587.52	384	39,160.00
R2037	On 02/02/2017	Bond Future	9.47019		91.52888		9.49689	91.30786		15.07	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.50172		93.42279		9.52930	93.19632		14.83	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future	7.80823		101.48441		7.79850	101.50512		2.65	0.00	426,843,428.46	4,206	17,021.00
R204	On 03/11/2016	Bond Future	7.81779		103.39562		7.80663	103.41709		2.34	0.00	1,026,304,924.12	9,926	28,344.00
R204	On 02/02/2017	Bond Future	7.79712		101.38660		7.78244	101.41175		2.13	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.70394		103.48372		7.68750	103.50840		1.84	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future	9.41917		96.30209		9.43975	96.11530		15.60	0.00	0.00	0	2,993.00
R2040	On 03/11/2016	Bond Future	9.46108		98.11563		9.48219	97.92576		15.31	0.00	981,156.30	10	3,584.00
R2040	On 02/02/2017	Bond Future	9.49926		95.53727		9.52063	95.34678		15.77	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
R2040	On 04/05/2017	Bond Future		9.53057	97.51418		9.55266	97.31872		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		9.47414	93.19024		9.49971	92.95704		16.31	0.00	23,017,989.28	247	16,011.00
R2044	On 03/11/2016	Bond Future		9.51578	94.94526		9.54202	94.70796		16.03	0.00	12,058,048.02	127	17,151.00
R2044	On 02/02/2017	Bond Future		9.55386	92.42978		9.58051	92.19076		16.52	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.58530	94.34244		9.61279	94.09756		16.27	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future		9.45904	96.77794		9.47960	96.58557		16.16	0.00	185,523,310.98	1,917	52,263.00
R2048	On 03/11/2016	Bond Future		9.50200	94.16242		9.52309	93.96680		16.63	0.00	98,870,541.00	1,050	60,867.00
R2048	On 02/02/2017	Bond Future		9.54226	96.01332		9.56362	95.81685		16.37	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.56973	93.55530		9.59176	93.35385		16.89	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future		8.02854	98.20948		8.02896	98.20826		3.97	0.00	456,281,244.08	4,646	30,588.00
R207	On 03/11/2016	Bond Future		8.05033	100.05904		8.05067	100.05812		3.59	0.00	601,454,889.44	6,011	63,799.00
R207	On 02/02/2017	Bond Future		8.05564	98.38271		8.05475	98.38496		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,405.20000	2.40520	2,408.82000	2.40882	2,405.200	3.54	0.81	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.02904	100.41785		8.02848	100.41916		3.10	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future		8.18890	96.95820		8.18434	96.97494		5.27	0.00	19,876,431.00	205	35,753.00
R208	On 03/11/2016	Bond Future		8.22010	95.38166		8.21514	95.39907		5.07	0.00	110,165,817.30	1,155	39,708.00
R208	On 02/02/2017	Bond Future		8.23967	97.25659		8.23344	97.27742		4.76	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		8.22951	95.86321		8.22312	95.88352		4.61	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future		9.28902	75.02308		9.30957	74.87823		14.80	0.00	458,541,064.96	6,112	25,457.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,080.68000	1.08068	1,021.47000	1.02147	1,080.680	14.93	0.70	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,204.34000	2.20434	2,091.73000	2.09173	2,204.340	15.11	0.92	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	21.15000	0.02115	37.16000	0.03716	21.150	15.20	0.03	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	0.00000	0.00000	0.02000	0.00002	0.000	15.69	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	8,425.08000	8.42508	8,280.23000	8.28023	8,425.080	15.69	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future		9.32890	73.28551		9.34997	73.13823		15.17	0.00	534,397,938.92	7,292	35,541.00
R209	On 03/11/2016	Bond Future	10.25	Put	457.45000	0.45745	485.82000	0.48582	457.450	16.07	0.14	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future		9.36466	74.72614		9.38597	74.57832		15.00	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future		9.39020	73.11923		9.41221	72.96753		15.46	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	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		187.68481	187.68481		187.70322	187.70322			0.00	0.00	0	1,568.00
R210	On 03/11/2016	Bond Future		188.95399	188.95399		188.97358	188.97358			0.00	0.00	0	992.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/08/2016	Bond Future		139.93525	139.93525		139.95015	139.95015			0.00	0.00	0	22.00
R211	On 03/11/2016	Bond Future		142.57917	142.57917		142.59486	142.59486			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		146.39404	146.39404		146.40892	146.40892			0.00	0.00	0	4,524.00
R212	On 03/11/2016	Bond Future		149.16000	149.16000		149.17573	149.17573			0.00	0.00	0	883.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future		9.15906	85.92290		9.17963	85.77970		12.57	0.00	217,041,245.40	2,526	8,547.00
R213	On 03/11/2016	Bond Future		9.20202	83.99055		9.22316	83.84507		12.86	0.00	89,953,879.05	1,071	37,947.00
R213	On 02/02/2017	Bond Future		9.24161	85.64145		9.26303	85.49575		12.67	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future		9.26611	83.85761		9.28831	83.70806		13.01	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future		9.37884	75.41124		9.39937	75.26019		15.60	0.00	1,659,047.28	22	10,213.00
R214	On 04/08/2016	Bond Future	8.55	Call	0.01000	0.00001	0.03000	0.00003	0.010	15.24	0.00	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	403.08000	0.40308	391.65000	0.39165	403.080	15.65	0.36	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	6,299.70000	6.29970	6,148.73000	6.14873	6,299.700	16.53	1.00	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	12,160.50000	12.16050	12,009.45000	12.00945	12,160.500	16.53	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future		9.41954	73.53458		9.44058	73.38096		16.03	0.00	2,647,244.88	36	24,640.00
R214	On 02/02/2017	Bond Future		9.45743	74.97998		9.47872	74.82570		15.81	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future		9.48264	73.22967		9.50459	73.07143		16.31	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		25,022.91000	25,022.91000		24,957.27000	24,957.27000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future		25,492.59000	25,492.59000		25,423.52000	25,423.52000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		10.62940	10.62940		10.62210	10.62210		14.75	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
SGD / R	On 19/12/2016		Foreign Exchange Future	10.81050	10.81050		10.80200	10.80200		15.11	0.00	0.00	0	0.00
TRY / R	On 19/09/2016		Foreign Exchange Future	4.72040	4.72040		4.70090	4.70090		12.97	0.00	0.00	0	0.00
TRY / R	On 19/12/2016		Foreign Exchange Future	4.70780	4.70780		4.68560	4.68560		13.43	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016		Foreign Exchange Future	1.36210	1.36210		1.38880	1.38880			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.30570	1.30570		1.31330	1.31330			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.25770	1.25770		1.26390	1.26390			0.00	0.00	0	0.00

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**Total for Derivatives :** **12,252,991,616.55**    **124,822**    **3 904 869.00**

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**Grand Total:** **12,252,991,616.55**    **124,822**    **3 904 869.00**