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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/07/2016

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 29/07/2016	Any day expiry		13.96080	13.96080		14.26210	14.26210		10.59	0.00	2,191,845.60	157	0.00
\$ / R	On 01/08/2016	Any day expiry		13.86000	13.86000		14.26210	14.26210		10.59	0.00	0.00	0	0.00
\$ / R	On 01/08/2016	Any day expiry	14.52	Put	661.70010	0.66170	293.29980	0.29330	661.700	23.81	0.98	0.00	0	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	0.73950	0.00074	18.26440	0.01826	0.740	25.71	0.01	0.00	0	18,400.00
\$ / R	On 02/08/2016	Any day expiry		13.86000	13.86000		14.25640	14.25640		14.90	0.00	0.00	0	0.00
\$ / R	On 02/08/2016	Any day expiry	14.36	Call	8.82610	0.00883	81.74070	0.08174	8.826	22.06	0.06	0.00	0	6,000.00
\$ / R	On 05/08/2016	Any day expiry		13.86530	13.86530		14.26290	14.26290		18.45	0.00	0.00	0	1,713.00
\$ / R	On 11/08/2016	Any day expiry		13.87980	13.87980		14.27680	14.27680		17.07	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	3.04230	0.00304	1.81950	0.00182	3.042	21.85	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	14.43	Put	583.11080	0.58311	293.09320	0.29309	583.111	18.48	0.86	0.00	0	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1.83790	0.00184	8.37980	0.00838	1.838	24.63	0.01	0.00	0	2,000.00
\$ / R	On 12/08/2016	Any day expiry		13.88270	13.88270		14.21100	14.21100		17.19	0.00	0.00	0	0.00
\$ / R	On 12/08/2016	Any day expiry	14.21	Call	74.69750	0.07470	0.00000	0.00000	74.698	17.91	0.26	36,778,068.00	10,000	10,000.00
\$ / R	On 15/08/2016	Any day expiry		13.89120	13.89120		14.28910	14.28910		16.90	0.00	241,587.00	17	2,056.00
\$ / R	On 16/08/2016	Any day expiry		13.89410	13.89410		14.29210	14.29210		17.02	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	2.39060	0.00239	7.92900	0.00793	2.391	24.53	0.01	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 17/08/2016	Any day expiry			13.89690	13.89690		14.29520	14.29520		17.13	0.00	0.00	0	0.00
\$ / R	14.22	Put	On 17/08/2016	Any day expiry	426.19260	0.42619		0.00000	0.00000	426.193	17.93	0.71	132,472,299.96	13,200	6,600.00		
\$ / R	14.43	Put	On 17/08/2016	Any day expiry	593.54250	0.59354	320.09290	0.32009	593.543	18.44	0.81	0.00	0	6,600.00			
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	1,945.57850	1.94558	1,552.55900	1.55256	1,945.579	24.25	0.99	0.00	0	5,000.00			
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	0.26350	0.00026	0.80370	0.00080	0.264	31.37	0.00	0.00	0	5,000.00			
\$ / R			On 18/08/2016	Any day expiry	13.89980	13.89980	14.29830	14.29830		17.22	0.00	0.00	0	0.00			
\$ / R	16.01	Call	On 18/08/2016	Any day expiry	1.94990	0.00195	5.81800	0.00582	1.950	24.56	0.01	0.00	0	5,000.00			
\$ / R			On 23/08/2016	Any day expiry	13.91400	13.91400	14.31360	14.31360		17.16	0.00	0.00	0	0.00			
\$ / R			On 24/08/2016	Any day expiry	13.91690	13.91690	14.24100	14.24100		17.24	0.00	0.00	0	0.00			
\$ / R	14.08	Put	On 24/08/2016	Any day expiry	352.79940	0.35280	0.00000	0.00000	352.799	17.66	0.59	109,384,024.20	13,200	6,600.00			
\$ / R	14.24	Put	On 24/08/2016	Any day expiry	462.12980	0.46213	0.00000	0.00000	462.130	18.04	0.67	126,812,117.52	13,200	6,600.00			
\$ / R			On 26/08/2016	Any day expiry	13.92260	13.92260	14.32280	14.32280		17.36	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	0.75980	0.00076	0.32350	0.00032	0.760	21.92	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	99.59340	0.09959	39.85710	0.03986	99.593	17.01	0.25	0.00	0	150.00			
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	1.47870	0.00148	1.79800	0.00180	1.479	32.10	0.00	0.00	0	250.00			
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	1.56360	0.00156	1.83300	0.00183	1.564	33.82	0.00	0.00	0	150.00			
\$ / R			On 29/08/2016	Any day expiry	13.93120	13.93120	14.33200	14.33200		17.19	0.00	0.00	0	3,367.00			
\$ / R	15.15	Call	On 29/08/2016	Any day expiry	27.58130	0.02758	0.00000	0.00000	27.581	19.85	0.08	44,197,314.00	40,000	40,000.00			
\$ / R	16.00	Call	On 29/08/2016	Any day expiry	4.94370	0.00494	0.00000	0.00000	4.944	21.82	0.02	9,101,120.00	40,000	40,000.00			
\$ / R			On 31/08/2016	Any day expiry	13.93690	13.93690	14.33810	14.33810		17.30	0.00	0.00	0	37.00			
\$ / R			On 06/09/2016	Any day expiry	13.95350	13.95350	14.35510	14.35510		17.31	0.00	0.00	0	0.00			
\$ / R			On 08/09/2016	Any day expiry	13.95900	13.95900	14.36070	14.36070		17.42	0.00	0.00	0	0.00			
\$ / R			On 09/09/2016	Any day expiry	13.96170	13.96170	14.36350	14.36350		17.47	0.00	0.00	0	0.00			
\$ / R	15.00	Call	On 09/09/2016	Any day expiry	70.09130	0.07009	152.52900	0.15253	70.091	19.72	0.15	0.00	0	133.00			
\$ / R	16.50	Call	On 09/09/2016	Any day expiry	4.58020	0.00458	14.17150	0.01417	4.580	21.77	0.01	0.00	0	121.00			
\$ / R			On 13/09/2016	Any day expiry	13.97270	13.97270	14.37470	14.37470		17.41	0.00	0.00	0	0.00			
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	1,064.90520	1.06491	754.98760	0.75499	1,064.905	19.54	0.83	0.00	0	1,000.00			
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	0.82030	0.00082	2.27880	0.00228	0.820	28.18	0.00	0.00	0	1,000.00			
\$ / R			On 15/09/2016	Any day expiry	13.97810	13.97810	14.38030	14.38030		17.49	0.00	0.00	0	259.00			
\$ / R			On 19/09/2016	Foreign Exchange Future	13.98910	13.98910	14.39140	14.39140		17.53	0.00	1,175,601,996.70	84,037	567,027.00			
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	91.82290	0.09182	42.79970	0.04280	91.823	16.80	0.18	0.00	0	405.00			
\$ / R	13.50	Put	On 19/09/2016	Foreign Exchange Future	160.38350	0.16038	79.50400	0.07950	160.384	17.02	0.28	0.00	0	11,000.00			
\$ / R	13.56	Put	On 19/09/2016	Foreign Exchange Future	180.29730	0.18030	90.64810	0.09065	180.297	17.08	0.30	0.00	0	20,000.00			
\$ / R	13.68	Put	On 19/09/2016	Foreign Exchange Future	224.83820	0.22484	116.39800	0.11640	224.838	17.21	0.35	0.00	0	7,500.00			
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	232.88130	0.23288	121.16420	0.12116	232.881	17.23	0.36	0.00	0	1,400.00			
\$ / R	13.78	Put	On 19/09/2016	Foreign Exchange Future	266.83820	0.26684	142.80910	0.14281	266.838	17.31	0.40	0.00	0	7,500.00			
\$ / R	14.00	Call	On 19/09/2016	Foreign Exchange Future	363.99130	0.36399	606.86710	0.60687	363.991	17.53	0.51	0.00	0	1,000.00			
\$ / R	14.20	Call	On 19/09/2016	Foreign Exchange Future	284.84760	0.28485	490.36070	0.49036	284.848	17.96	0.43	0.00	0	700.00			
\$ / R	14.20	Put	On 19/09/2016	Foreign Exchange Future	495.74760	0.49575	298.96070	0.29896	495.748	17.96	0.57	0.00	0	500.00			
\$ / R	14.30	Call	On 19/09/2016	Foreign Exchange Future	251.16700	0.25117	438.40850	0.43841	251.167	18.17	0.39	0.00	0	11,000.00			
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	705.15000	0.70515	457.42340	0.45742	705.150	18.59	0.68	0.00	0	47,300.00			
\$ / R	14.60	Call	On 19/09/2016	Foreign Exchange Future	170.45570	0.17046	310.90020	0.31090	170.456	18.81	0.29	0.00	0	1,000.00			
\$ / R	14.60	Put	On 19/09/2016	Foreign Exchange Future	781.35570	0.78136	519.50020	0.51950	781.356	18.81	0.71	0.00	0	65.00			
\$ / R	14.62	Call	On 19/09/2016	Foreign Exchange Future	166.03370	0.16603	303.75790	0.30376	166.034	18.85	0.28	0.00	0	5,000.00			

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	860.30090	0.86030	585.20570	0.58521	860.301	19.02	0.74	0.00	0	1,400.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	145.47490	0.14547	270.16120	0.27016	145.475	19.06	0.25	0.00	0	5,000.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	908.81320	0.90881	626.27170	0.62627	908.813	19.14	0.76	0.00	0	20,000.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	122.24140	0.12224	231.44880	0.23145	122.241	19.33	0.22	0.00	0	1,000.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	99.85020	0.09985	193.09780	0.19310	99.850	19.64	0.18	0.00	0	2,200.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	1,110.75020	1.11075	801.69780	0.80170	1,110.750	19.64	0.82	0.00	0	1,565.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	76.12380	0.07612	150.94020	0.15094	76.124	20.05	0.14	0.00	0	11,000.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	66.44880	0.06645	133.19160	0.13319	66.449	20.25	0.13	0.00	0	2,000.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,654.32990	1.65433	1,299.79900	1.29980	1,654.330	20.78	0.91	0.00	0	1,000.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,748.45310	1.74845	1,388.92820	1.38893	1,748.453	20.94	0.92	0.00	0	325.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	29.74310	0.02974	65.50820	0.06551	29.743	21.19	0.06	0.00	0	7,500.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	24.24870	0.02425	54.24330	0.05424	24.249	21.41	0.05	0.00	0	201.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	23.21060	0.02321	52.08690	0.05209	23.211	21.46	0.05	0.00	0	7,500.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	13.74860	0.01375	31.94010	0.03194	13.749	22.03	0.03	0.00	0	20,000.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	11.55870	0.01156	27.12370	0.02712	11.559	22.22	0.03	0.00	0	15,000.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	9.58650	0.00959	22.72350	0.02272	9.586	22.43	0.02	0.00	0	635.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	9.31550	0.00932	22.11340	0.02211	9.315	22.46	0.02	0.00	0	5,000.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	8.79680	0.00880	20.94240	0.02094	8.797	22.53	0.02	0.00	0	1,600.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	3.03260	0.00303	6.09080	0.00609	3.033	25.00	0.01	0.00	0	10,000.00		
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.15710	0.00016	0.54640	0.00055	0.157	26.28	0.00	0.00	0	17,500.00		
\$ / R	On 27/09/2016	Any day expiry	14.01100		14.01100	14.01100	14.41370	14.41370		17.61	0.00	7,142,750.00	500	500.00		
\$ / R	On 28/09/2016	Any day expiry	14.01370		14.01370	14.01370	14.41650	14.41650		17.65	0.00	0.00	0	900.00		
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.96390	0.00596	3.77540	0.00378	5.964	19.65	0.01	0.00	0	250.00		
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	180.82080	0.18082	95.35090	0.09535	180.821	17.13	0.28	0.00	0	150.00		
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	1.98640	0.00199	4.84830	0.00485	1.986	24.38	0.00	0.00	0	250.00		
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	1.49890	0.00150	3.91250	0.00391	1.499	24.38	0.00	0.00	0	150.00		
\$ / R	On 30/09/2016	Any day expiry	14.01920		14.01920	14.01920	14.42210	14.42210		17.71	0.00	0.00	0	0.00		
\$ / R	On 14/10/2016	Any day expiry	14.05720		14.05720	14.05720	14.46110	14.46110		17.92	0.00	0.00	0	830.00		
\$ / R	On 19/10/2016	Any day expiry	14.07070		14.07070	14.07070	14.47500	14.47500		17.92	0.00	0.00	0	0.00		
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	299.67350	0.29967	459.47360	0.45947	299.673	19.01	0.36	0.00	0	12,000.00		
\$ / R	On 26/10/2016	Any day expiry	14.08970		14.08970	14.08970	14.49450	14.49450		18.06	0.00	0.00	0	0.00		
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	13.00620	0.01301	7.73450	0.00773	13.006	18.83	0.03	0.00	0	250.00		
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	228.58720	0.22859	133.15250	0.13315	228.587	17.13	0.29	0.00	0	150.00		
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	11.50440	0.01150	21.97730	0.02198	11.504	26.80	0.02	0.00	0	250.00		
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	10.52580	0.01053	21.10040	0.02110	10.526	26.80	0.02	0.00	0	150.00		
\$ / R	On 27/10/2016	Any day expiry	14.09240		14.09240	14.09240	14.49730	14.49730		18.07	0.00	0.00	0	0.00		
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	154.02910	0.15403	86.45490	0.08645	154.029	16.88	0.22	0.00	0	9,960.00		
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,187.37070	1.18737	897.12810	0.89713	1,187.371	20.09	0.73	0.00	0	9,960.00		
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	87.21650	0.08722	138.30920	0.13831	87.216	22.18	0.12	0.00	0	9,960.00		
\$ / R	On 07/11/2016	Any day expiry	14.12250		14.12250	14.12250	14.52800	14.52800		18.10	0.00	0.00	0	0.00		
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,106.45400	1.10645	831.37490	0.83137	1,106.454	19.84	0.69	0.00	0	8,695.00		
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	92.53210	0.09253	140.75990	0.14076	92.532	22.51	0.12	0.00	0	8,695.00		
\$ / R	On 17/11/2016	Any day expiry	14.15000		14.15000	14.15000	14.55610	14.55610		18.27	0.00	0.00	0	0.00		
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	185.75890	0.18576	111.58250	0.11158	185.759	17.01	0.23	0.00	0	9,615.00		

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\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,645.11980	1.64512	1,326.80990	1.32681	1,645.120	21.15	0.78	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	67.87680	0.06788	99.35270	0.09935	67.877	23.74	0.08	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.18030	14.18030	14.58700	14.58700		18.27	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	20.06590	0.02007	10.31080	0.01031	20.066	17.86	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	275.68310	0.27568	175.10340	0.17510	275.683	17.25	0.29	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	21.08620	0.02109	36.55540	0.03656	21.086	26.92	0.03	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.22430	14.22430	14.63190	14.63190		18.42	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.23810	14.23810	14.64590	14.64590		18.48	0.00	65,893,926.80	4,628	114,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	25.19810	0.02520	15.17370	0.01517	25.198	17.52	0.04	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	155.18900	0.15519	95.01210	0.09501	155.189	16.89	0.18	19,918,575.37	7,570	147,650.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	211.56090	0.21156	133.73300	0.13373	211.561	17.08	0.23	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	251.41510	0.25142	161.32680	0.16133	251.415	17.22	0.26	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	304.58770	0.30459	197.86150	0.19786	304.588	17.43	0.29	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	385.24230	0.38524	254.84350	0.25484	385.242	17.71	0.34	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	407.13960	0.40714	271.61290	0.27161	407.140	17.78	0.36	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	526.83350	0.52683	365.58320	0.36558	526.833	18.13	0.42	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	634.44710	0.63445	452.79510	0.45280	634.447	18.41	0.47	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	692.61960	0.69262	500.35090	0.50035	692.620	18.57	0.49	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	785.25770	0.78526	576.49490	0.57649	785.258	18.83	0.53	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	817.28230	0.81728	603.13360	0.60313	817.282	18.92	0.54	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	903.09240	0.90309	675.24590	0.67525	903.092	19.14	0.57	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	950.76530	0.95077	716.29050	0.71629	950.765	19.26	0.58	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,021.12410	1.02112	777.19450	0.77719	1,021.124	19.46	0.60	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	1,100.69010	1.10069	846.75480	0.84675	1,100.690	19.67	0.62	1,819,553.19	200	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	1,152.44440	1.15244	892.36480	0.89236	1,152.444	19.80	0.64	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,167.38620	1.16739	905.58170	0.90558	1,167.386	19.84	0.64	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	405.48620	0.40549	551.48170	0.55148	405.486	19.84	0.36	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,320.34160	1.32034	1,042.67030	1.04267	1,320.342	20.22	0.67	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,328.15170	1.32815	1,049.74950	1.04975	1,328.152	20.24	0.68	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,479.22040	1.47922	1,187.64550	1.18765	1,479.220	20.60	0.71	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	317.32040	0.31732	433.54550	0.43355	317.320	20.60	0.29	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	297.88860	0.29789	408.54360	0.40854	297.889	20.76	0.28	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,559.78860	1.55979	1,262.64360	1.26264	1,559.789	20.76	0.72	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,616.94400	1.61694	1,316.06840	1.31607	1,616.944	20.88	0.73	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,707.94200	1.70794	1,401.48770	1.40149	1,707.942	21.05	0.75	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,808.76750	1.80877	1,496.58920	1.49659	1,808.768	21.25	0.76	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	239.32710	0.23933	332.67130	0.33267	239.327	21.33	0.23	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,980.08130	1.98008	1,657.75340	1.65775	1,980.081	21.57	0.79	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	2,155.04670	2.15505	1,823.18500	1.82319	2,155.047	21.89	0.81	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	180.76310	0.18076	251.89910	0.25190	180.763	22.07	0.18	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,396.22270	2.39622	2,053.10100	2.05310	2,396.223	22.33	0.83	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,450.50430	2.45050	2,105.11320	2.10511	2,450.504	22.43	0.84	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	156.74780	0.15675	218.41770	0.21842	156.748	22.46	0.16	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,596.34020	2.59634	2,245.27780	2.24528	2,596.340	22.69	0.85	0.00	0	6,600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	137.91330	0.13791	192.01070	0.19201	137.913	22.82	0.14	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	129.37600	0.12938	177.07740	0.17708	129.376	23.15	0.13	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	126.71030	0.12671	172.06380	0.17206	126.710	23.28	0.13	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	124.64160	0.12464	168.17020	0.16817	124.642	23.39	0.13	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	102.85100	0.10285	130.83360	0.13083	102.851	24.69	0.10	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	97.22180	0.09722	122.88890	0.12289	97.222	25.10	0.10	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	96.22710	0.09623	121.48710	0.12149	96.227	25.18	0.10	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	86.94860	0.08695	108.42280	0.10842	86.949	25.99	0.09	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	85.34430	0.08534	106.16800	0.10617	85.344	26.15	0.09	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	84.30700	0.08431	104.71060	0.10471	84.307	26.25	0.08	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	83.79750	0.08380	103.99320	0.10399	83.798	26.30	0.08	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	49.19260	0.04919	75.72410	0.07572	49.193	26.51	0.05	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	45.96560	0.04597	71.05080	0.07105	45.966	26.51	0.05	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	45.27570	0.04528	70.04890	0.07005	45.276	26.51	0.05	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	40.40030	0.04040	62.93890	0.06294	40.400	26.51	0.04	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	37.42670	0.03743	58.57510	0.05858	37.427	26.51	0.04	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	26.40570	0.02641	42.18830	0.04219	26.406	26.51	0.03	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	25.39000	0.02539	40.65840	0.04066	25.390	26.51	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	24.21970	0.02422	38.89080	0.03889	24.220	26.51	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	21.68360	0.02168	35.04170	0.03504	21.684	26.51	0.03	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	19.55490	0.01955	31.78940	0.03179	19.555	26.51	0.02	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	18.34470	0.01834	29.93090	0.02993	18.345	26.51	0.02	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	16.39580	0.01640	26.92180	0.02692	16.396	26.51	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	15.62210	0.01562	25.72130	0.02572	15.622	26.51	0.02	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	10.05790	0.01006	16.96910	0.01697	10.058	26.51	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	9.26100	0.00926	15.69510	0.01570	9.261	26.51	0.01	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	7.58730	0.00759	12.99770	0.01300	7.587	26.51	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	7.21660	0.00722	12.39580	0.01240	7.217	26.51	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.30690	14.30690	14.71610	14.71610		18.57	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	524.58130	0.52458	367.90630	0.36791	524.581	18.01	0.39	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	255.10130	0.25510	344.52890	0.34453	255.101	21.73	0.22	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.34000	14.34000	14.74980	14.74980		18.63	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	611.90860	0.61191	441.14450	0.44114	611.909	18.23	0.42	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	328.57820	0.32858	432.75630	0.43276	328.578	21.27	0.27	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.47110	14.47110	14.88390	14.88390		18.78	0.00	11,721,591.00	810	31,029.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,360.27420	1.36027	1,109.74090	1.10974	1,360.274	19.97	0.60	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,456.19530	1.45620	1,196.71320	1.19671	1,456.195	20.19	0.62	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,717.17270	1.71717	1,436.56160	1.43656	1,717.173	20.74	0.66	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,748.75680	1.74876	1,465.96100	1.46596	1,748.757	20.81	0.67	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,587.30510	2.58731	2,263.38260	2.26338	2,587.305	22.24	0.77	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	178.63630	0.17864	216.42260	0.21642	178.636	25.34	0.13	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	178.20290	0.17820	215.84770	0.21585	178.203	25.36	0.13	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	147.74330	0.14774	187.71840	0.18772	147.743	26.11	0.11	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	120.99060	0.12099	168.58580	0.16859	120.991	26.11	0.09	0.00	0	3,200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	39.47360	0.03947	58.52870	0.05853	39.474	26.11	0.04	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.55510	14.55510	14.96970	14.96970		18.89	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	588.26730	0.58827	447.17580	0.44718	588.267	17.98	0.36	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	337.21910	0.33722	426.65220	0.42665	337.219	22.46	0.23	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.59150	14.59150	15.00690	15.00690		18.96	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	670.50900	0.67051	515.75860	0.51576	670.509	18.20	0.38	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	415.72800	0.41573	522.53040	0.52253	415.728	21.95	0.27	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.74770	14.74770	15.16670	15.16670		19.10	0.00	15,794,786.70	1,071	157,705.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	760.09080	0.76009	602.66640	0.60267	760.091	18.32	0.38	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,147.11830	1.14712	939.83460	0.93983	1,147.118	19.29	0.48	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,558.96540	1.55897	1,316.93980	1.31694	1,558.965	20.12	0.57	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,764.72150	1.76472	1,506.38550	1.50639	1,764.721	20.53	0.60	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	533.66650	0.53367	654.33130	0.65433	533.667	21.83	0.31	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	356.62250	0.35662	423.38540	0.42339	356.623	23.93	0.21	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	321.97310	0.32197	378.11420	0.37811	321.973	24.85	0.19	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	238.00770	0.23801	308.87120	0.30887	238.008	25.87	0.14	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.81310	14.81310	15.23370	15.23370		19.14	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	630.79930	0.63080	501.37450	0.50137	630.799	17.95	0.33	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	414.82980	0.41483	495.92920	0.49593	414.830	23.51	0.23	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.89150	14.89150	15.31150	15.31150		19.43	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.92740	14.92740	15.34860	15.34860		19.73	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.96330	14.96330	15.38570	15.38570		19.78	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.99920	14.99920	15.42280	15.42280		19.82	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			13.98910	13.98910	14.39140	14.39140		17.53	0.00	657,487.70	47	806.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.23810	14.23810	14.64590	14.64590		18.48	0.00	654,952.60	46	119.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.47110	14.47110	14.88390	14.88390		18.78	0.00	43,413.30	3	52.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.74770	14.74770	15.16670	15.16670		19.10	0.00	44,243.10	3	3.00
£ / R	On 15/08/2016	Any day expiry			18.42610	18.42610	18.76000	18.76000		15.68	0.00	0.00	0	131.00
£ / R	On 18/08/2016	Any day expiry			18.43820	18.43820	18.77280	18.77280		15.73	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	84.93960	0.08494	185.57290	0.18557	84.940	16.07	0.22	0.00	0	11,000.00
£ / R	On 31/08/2016	Any day expiry			18.49060	18.49060	18.82940	18.82940		15.27	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			18.52410	18.52410	18.86230	18.86230		15.46	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,683.04480	2.68304	2,351.16960	2.35117	2,683.045	18.78	0.98	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.32660	0.00033	0.80150	0.00080	0.327	30.47	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			18.56810	18.56810	18.90690	18.90690		15.57	0.00	60,030,667.30	3,233	54,697.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	631.03590	0.63104	451.98820	0.45199	631.036	15.80	0.61	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	6.89160	0.00689	9.41690	0.00942	6.892	22.41	0.01	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	6.37810	0.00638	7.66950	0.00767	6.378	26.85	0.01	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	1.57180	0.00157	3.29410	0.00329	1.572	28.87	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			18.93120	18.93120	19.27660	19.27660		16.42	0.00	1,987,776.00	105	1,302.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	147.54960	0.14755	117.89480	0.11789	147.550	15.89	0.15	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	522.41260	0.52241	409.88470	0.40988	522.413	16.19	0.37	0.00	0	783.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,636.35560		2.63636	2,355.35000	2.35535	2,636.356	17.99	0.85	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	4,134.24550		4.13425	3,802.12760	3.80213	4,134.245	19.23	0.94	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	55.70660		0.05571	62.65340	0.06265	55.707	23.80	0.05	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	12.23000		0.01223	19.38690	0.01939	12.230	24.40	0.01	0.00	0	783.00	
£ / R	On 13/03/2017	Foreign Exchange Future			19.27240		19.27240	19.62480	19.62480		17.01	0.00	1,445,430.00	75	1,890.00	
£ / R	On 25/04/2017	Any day expiry			19.45090		19.45090	19.80640	19.80640		17.32	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			19.68090		19.68090	20.04180	20.04180			0.00	161,324,337.30	8,197	17,768.00	
£ / R	On 18/12/2017	Foreign Exchange Future			20.00300		20.00300	20.37120	20.37120		17.63	0.00	0.00	0	520.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13664		0.13664	0.13759	0.13759		22.06	0.00	424,388.31	3,106	4,057.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13960		0.13960	0.14061	0.14061		21.35	0.00	0.00	0	4,001.00	
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14240		0.14240	0.14349	0.14349		21.07	0.00	0.00	0	1,490.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14578		0.14578	0.14696	0.14696		21.26	0.00	0.00	0	0.00	
€ / R	On 29/07/2016	Any day expiry			15.58400		15.58400	15.81540	15.81540		11.57	0.00	1,019,824.00	65	0.00	
€ / R	On 15/08/2016	Any day expiry			15.52730		15.52730	15.85100	15.85100		16.23	0.00	0.00	0	3.00	
€ / R	On 26/08/2016	Any day expiry			15.56680		15.56680	15.86560	15.86560		16.45	0.00	618,758.40	39	39.00	
€ / R	On 19/09/2016	Foreign Exchange Future			15.66090		15.66090	15.99020	15.99020		16.75	0.00	13,828,574.70	883	39,045.00	
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	104.53240		0.10453	57.12140	0.05712	104.532	16.29	0.19	0.00	0	10,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	333.13700		0.33314	509.65130	0.50965	333.137	17.02	0.45	0.00	0	10,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	112.73910		0.11274	192.11600	0.19212	112.739	18.50	0.19	0.00	0	20,000.00	
€ / R	On 30/09/2016	Any day expiry			15.70270		15.70270	16.03270	16.03270		17.05	0.00	0.00	0	34.00	
€ / R	On 19/12/2016	Foreign Exchange Future			16.00420		16.00420	16.34100	16.34100		17.76	0.00	1,712,449.40	107	18,000.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	523.38700		0.52339	670.57590	0.67058	523.387	18.37	0.42	0.00	0	450.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,304.07130		1.30407	1,088.60280	1.08860	1,304.071	18.89	0.66	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	17.59320		0.01759	28.45110	0.02845	17.593	23.77	0.02	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			16.32780		16.32780	16.67150	16.67150		18.15	0.00	0.00	0	4,921.00	
€ / R	On 19/06/2017	Foreign Exchange Future			16.71430		16.71430	17.06640	17.06640		18.49	0.00	0.00	0	77,291.00	
€ / R	On 18/09/2017	Foreign Exchange Future			16.93020		16.93020	17.28390	17.28390		19.10	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			98.01598		98.01598	98.62086	98.62086			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			95.09843		95.09843	95.72871	95.72871			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			93.86023		93.86023	94.51145	94.51145			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			95.92633		95.92633	96.58755	96.58755			0.00	0.00	0	0.00	
1Y STND	On 19/12/2016	Interest Rate Swap			100.07456		100.07456	100.07495	100.07495			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.03117		100.03117	100.03671	100.03671			0.00	0.00	0	0.00	
1Y STND	On 15/06/2017	Interest Rate Swap			99.68386		99.68386	99.69326	99.69326			0.00	0.00	0	0.00	
1Y STND	On 21/09/2017	Interest Rate Swap			99.77885		99.77885	99.79500	99.79500			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			100.10179		100.10179	100.12765	100.12765			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			99.43341		99.43341	99.46779	99.46779			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			99.13150		99.13150	99.19226	99.19226			0.00	0.00	0	0.00	
2Y STND	On 21/09/2018	Interest Rate Swap			99.22253		99.22253	99.32232	99.32232			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 17/12/2020	Interest Rate Swap	98.19049	98.19049	98.19049	98.51156	98.51156				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.53060	97.53060	97.53060	97.87698	97.87698				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.83464	96.83464	96.83464	97.20414	97.20414				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.11273	97.11273	97.11273	97.49981	97.49981				0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future	496.49900	496.49900	496.49900	494.95000	494.95000				0.00	0.00	0	2.00
AL37	On 03/11/2016	Index Future	505.94400	505.94400	505.94400	504.37200	504.37200				0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	515.89300	515.89300	515.89300	514.28500	514.28500				0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	576.88400	576.88400	576.88400	573.34800	573.34800				0.00	0.00	0	2.00
AL7T	On 03/11/2016	Index Future	587.85800	587.85800	587.85800	584.26300	584.26300				0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	599.41700	599.41700	599.41700	595.74600	595.74600				0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	525.89200	525.89200	525.89200	522.21700	522.21700				0.00	1,104,373,200.00	210	118.00
ALBI	On 03/11/2016	Index Future	535.89600	535.89600	535.89600	532.15900	532.15900				0.00	1,125,381,600.00	210	606.00
ALBI	On 02/02/2017	Index Future	546.43300	546.43300	546.43300	542.61800	542.61800				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	557.70600	557.70600	557.70600	553.83300	553.83300				0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.60500	10.60500	10.60500	10.79620	10.79620			12.78	0.00	8,727,915.00	823	8,656.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.76430	10.76430	10.76430	10.95720	10.95720			13.35	0.00	2,152,860.00	200	125.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.91600	10.91600	10.91600	11.11050	11.11050			13.93	0.00	0.00	0	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.09680	11.09680	11.09680	11.29410	11.29410			14.63	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.17940	11.17940	11.17940	11.37630	11.37630			15.08	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.72560	10.72560	10.72560	10.91330	10.91330			13.97	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.91980	10.91980	10.91980	11.10920	11.10920			14.47	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.10140	11.10140	11.10140	11.29330	11.29330			14.86	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.49100	14.49100	14.49100	14.69810	14.69810			16.75	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.82680	14.82680	14.82680	15.03740	15.03740			18.06	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.14480	15.14480	15.14480	15.35890	15.35890			18.58	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.10330	2.10330	2.10330	2.15610	2.15610			15.27	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.13130	2.13130	2.13130	2.18470	2.18470			15.77	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.15610	2.15610	2.15610	2.20990	2.20990			16.67	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.10900	2.10900	2.10900	2.15170	2.15170			15.53	0.00	0.00	0	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.15610	2.15610	2.15610	2.19970	2.19970			16.31	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00

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
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	10.16000		81.62996		10.26194	80.94991			0.00	0.00	0	6,771.00
ES33	On 03/11/2016	Bond Future	10.23108		79.37354		10.33607	78.68211			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.30032		80.93439		10.40885	80.22875			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.35694		78.80859		10.46841	78.09179			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	10.26987		86.53842		10.38179	85.67660			0.00	0.00	0	0.00
ES42	On 03/11/2016	Bond Future	10.33822		83.90420		10.45348	83.02771			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.40260		85.55445		10.52157	84.66002			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.45906		83.05696		10.58129	82.14767			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/08/2016	GOVI	523.42900		523.42900		520.01300	520.01300			0.00	455,383,230.00	87	64.00
GOVI	On 03/11/2016	GOVI	533.38600		533.38600		529.91300	529.91300			0.00	325,365,460.00	61	384.00
GOVI	On 02/02/2017	GOVI	543.87400		543.87400		540.32800	540.32800			0.00	141,407,240.00	26	26.00
GOVI	On 04/05/2017	GOVI	555.09400		555.09400		551.49600	551.49600			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.80400		1.80400		1.85650	1.85650		17.27	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.83770		1.83770		1.89110	1.89110		18.21	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.86870		1.86870		1.92250	1.92250		18.17	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.76536		127.76536		127.79108	127.79108			0.00	0.00	0	1,943.00
I2025	On 03/11/2016	Bond Future	130.17705		130.17705		130.20555	130.20555			0.00	0.00	0	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	107.66104		107.66104		107.68208	107.68208			0.00	0.00	0	531.00
I2033	On 03/11/2016	Bond Future	108.67651		108.67651		108.69999	108.69999			0.00	0.00	0	4,275.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/08/2016	Bond Future	133.34648		133.34648		133.37230	133.37230			0.00	0.00	0	11,014.00
I2038	On 03/11/2016	Bond Future	135.86335		135.86335		135.89223	135.89223			0.00	0.00	0	19,808.00

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
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	133.90952		133.90952		133.93518	133.93518			0.00	0.00	0	14,211.00
I2046	On 03/11/2016	Bond Future	134.93543		134.93543		134.96382	134.96382			0.00	0.00	0	17,253.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future	142.42604		142.42604		142.45344	142.45344			0.00	0.00	0	5,269.00
I2050	On 03/11/2016	Bond Future	145.11470		145.11470		145.14500	145.14500			0.00	0.00	0	21,628.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/08/2016	Index Future	247.18900		247.18900		247.36200	247.36200			0.00	237,301,440.00	96	130.00
IGOV	On 03/11/2016	Index Future	251.90700		251.90700		252.08700	252.08700			0.00	141,067,920.00	56	968.00
IGOV	On 02/02/2017	Index Future	256.87500		256.87500		257.05600	257.05600			0.00	141,281,250.00	55	55.00
IGOV	On 04/05/2017	Index Future	262.18900		262.18900		262.38400	262.38400			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	669.83700		669.83700		670.40800	670.40800			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	682.61400		682.61400		683.19700	683.19700			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	696.06800		696.06800		696.66300	696.66300			0.00	0.00	0	149.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.55000		92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.63000		92.37000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.66000		92.34000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.69000		92.31000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.72000		92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.13680		0.13680		0.14060	0.14060			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13680		0.13680		0.14070	0.14070			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13690		0.13690		0.14080	0.14080			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.04060		0.04060		0.04200	0.04200			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.03970		0.03970		0.04120	0.04120			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.03920		0.03920		0.04080	0.04080			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.06700		10.06700		10.14610	10.14610		13.84	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.20800		10.20800		10.28780	10.28780		14.48	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.34380		10.34380		10.42490	10.42490		15.11	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
PULA / R	On 19/09/2016	Foreign Exchange Future			1.31720		1.31720		1.34140	1.34140			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.33250		1.33250		1.35690	1.35690			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.34770		1.34770		1.37220	1.37220			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.32730		1.32730		1.31380	1.31380			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.32960		1.32960		1.31620	1.31620			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.33180		1.33180		1.31850	1.31850			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11950		1.11950		1.11110	1.11110			0.00	0.00	0	11,955.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12400		1.12400		1.11570	1.11570			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12830		1.12830		1.12010	1.12010			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.64284		113.95963		8.73910	113.25778		9.55	0.00	2,206,258,436.80	19,360	27,061.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,603.14000		1.60314		1,081.50000	1.08150	1,603.140	9.61	0.86	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,921.12000		1.92112		1,348.78000	1.34878	1,921.120	9.64	0.91	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	4.65000		0.00465		26.95000	0.02695	4.650	9.76	0.01	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	0.99000		0.00099		8.11000	0.00811	0.990	9.82	0.00	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	0.43000		0.00043		4.20000	0.00420	0.430	9.85	0.00	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	4,675.75000		4.67575		3,975.82000	3.97582	4,675.750	9.88	1.00	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	5,020.49000		5.02049		4,319.58000	4.31958	5,020.490	9.91	1.00	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	0.03000		0.00003		0.46000	0.00046	0.030	9.94	0.00	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	0.00000		0.00000		0.01000	0.00001	0.000	10.06	0.00	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.15	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.67787		116.10367		8.77760	115.39068		9.25	0.00	2,098,457,731.58	18,074	78,529.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,529.98000		4.52998		4,012.66000	4.01266	4,529.980	9.51	0.75	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,601.79000		5.60179		5,032.33000	5.03233	5,601.790	9.63	0.82	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	325.10000		0.32510		416.37000	0.41637	325.100	9.78	0.11	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	289.85000		0.28985		372.99000	0.37299	289.850	9.81	0.10	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.70591		113.08246		8.80976	112.35453		9.45	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	2,168.77000		2.16877		1,881.98000	1.88198	2,168.770	9.35	0.41	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,437.57000		2.43757		2,754.75000	2.75475	2,437.570	9.53	0.42	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,300.11000		1.30011		1,499.35000	1.49935	1,300.110	9.83	0.26	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	1,137.11000		1.13711		1,316.78000	1.31678	1,137.110	9.89	0.23	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.72046		115.41691		8.82779	114.67888		9.22	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future			299.07863		299.07863		299.13869	299.13869			0.00	0.00	0	1,432.00
R197	On 03/11/2016	Bond Future			304.72397		304.72397		304.79063	304.79063			0.00	0.00	0	1,589.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 04/08/2016	Bond Future		248.24379	248.24379		249.30035	249.30035		8.51	0.00	632,028,689.34	2,546	14,359.00
R202	On 03/11/2016	Bond Future		252.92970	252.92970		254.01040	254.01040			0.00	632,071,320.30	2,499	36,484.00
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		8.33246	100.52977		8.41361	100.13434		6.96	0.00	272,435,676.70	2,710	3,851.00
R2023	On 03/11/2016	Bond Future		8.36500	98.49035		8.44985	98.08927		6.97	0.00	245,240,971.50	2,490	11,842.00
R2023	On 02/02/2017	Bond Future		8.38967	100.42703		8.47920	100.01729		6.72	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future		8.38899	98.56381		8.48235	98.14980		6.68	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future		7.49456	104.08812		7.57095	104.00850		1.18	0.00	615,056,701.08	5,909	22,647.00
R203	On 03/11/2016	Bond Future		7.43516	101.87495		7.53227	101.79572		0.95	0.00	0.00	0	30,650.00
R203	On 02/02/2017	Bond Future		7.23454	103.87825		7.37501	103.79667		0.67	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future		6.33079	101.84623		6.55509	101.76732		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		9.02297	92.32793		9.11922	91.63098			0.00	0.00	0	18,684.00
R2030	On 03/11/2016	Bond Future		9.06148	94.06500		9.16057	93.35662			0.00	97,733,535.00	1,039	22,183.00
R2030	On 02/02/2017	Bond Future		9.09476	91.90845		9.19723	91.18545			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		9.12045	93.80616		9.22574	93.07216			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		9.14821	95.56208		9.24454	94.81618		12.88	0.00	12,709,756.64	133	3,368.00
R2032	On 03/11/2016	Bond Future		9.19050	93.20144		9.28960	92.44319		13.17	0.00	16,310,252.00	175	12,135.00
R2032	On 02/02/2017	Bond Future		9.22781	95.03424		9.33011	94.26044		12.93	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		9.25397	92.83457		9.35893	92.04881		13.27	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/08/2016	Bond Future		9.22803	100.81525		9.33431	99.90817			0.00	0.00	0	1,128.00
R2035	On 03/11/2016	Bond Future		9.27085	98.21059		9.38009	97.28819			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future		9.31018	100.14174		9.42286	99.20046			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.33567	97.70149		9.45116	96.74492			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		9.28298	93.10754		9.38923	92.20259		14.94	0.00	24,114,852.86	259	18,356.00
R2037	On 03/11/2016	Bond Future		9.32257	94.85921		9.43162	93.93903		14.66	0.00	24,568,535.39	259	39,419.00
R2037	On 02/02/2017	Bond Future		9.35786	92.46798		9.47019	91.52888		15.10	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.38664	94.37732		9.50172	93.42279		14.86	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future		7.72684	101.65780		7.80823	101.48441		2.64	0.00	66,382,543.40	653	17,021.00
R204	On 03/11/2016	Bond Future		7.72701	103.57041		7.81779	103.39562		2.32	0.00	67,631,477.73	653	28,716.00
R204	On 02/02/2017	Bond Future		7.69276	101.56562		7.79712	101.38660		2.12	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.58520	103.66212		7.70394	103.48372		1.83	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			9.30793		97.32207		9.41917	96.30209		15.63	0.00	0.00	0	2,993.00
R2040	On 03/11/2016	Bond Future			9.34693		99.15310		9.46108	98.11563		15.34	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future			9.38177		96.59580		9.49926	95.53727		15.81	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.41024		98.59043		9.53057	97.51418		15.55	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.35289		94.30986		9.47414	93.19024		16.35	0.00	163,816,226.82	1,737	15,153.00
R2044	On 03/11/2016	Bond Future			9.39142		96.08419		9.51578	94.94526		16.06	0.00	181,983,455.86	1,894	18,690.00
R2044	On 02/02/2017	Bond Future			9.42595		93.59182		9.55386	92.42978		16.56	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.45434		95.52445		9.58530	94.34244		16.31	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.34283		97.87864		9.45904	96.77794		16.20	0.00	0.00	0	52,263.00
R2048	On 03/11/2016	Bond Future			9.38278		95.28220		9.50200	94.16242		16.67	0.00	22,867,728.00	240	61,107.00
R2048	On 02/02/2017	Bond Future			9.41963		97.15577		9.54226	96.01332		16.41	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.44429		94.71739		9.56973	93.55530		16.94	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future			7.94724		98.44610		8.02854	98.20948		3.96	0.00	0.00	0	30,588.00
R207	On 03/11/2016	Bond Future			7.96267		100.29829		8.05033	100.05904		3.58	0.00	0.00	0	63,799.00
R207	On 02/02/2017	Bond Future			7.95933		98.62745		8.05564	98.38271		3.40	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,601.93000		2.60193	2,405.20000	2.40520	2,601.930	2,601.930	3.53	0.84	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.92459		100.66343		8.02904	100.41785		3.09	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.10760		97.25719		8.18890	96.95820		5.26	0.00	55,631,112.68	572	35,559.00
R208	On 03/11/2016	Bond Future			8.13394		95.68453		8.22010	95.38166		5.05	0.00	60,185,569.37	629	40,058.00
R208	On 02/02/2017	Bond Future			8.14725		97.56618		8.23967	97.25659		4.75	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.13158		96.17508		8.22951	95.86321		4.59	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future			9.18783		75.74277		9.28902	75.02308		14.84	0.00	0.00	0	25,457.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,607.91000		1.60791	1,080.68000	1.08068	1,607.910	1,607.910	14.97	0.85	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/08/2016	Bond Future	9.60	Call	2,878.39000		2.87839	2,204.34000	2.20434	2,878.390		15.15	0.98	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	3.41000		0.00341	21.15000	0.02115	3.410		15.24	0.01	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		15.72	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	9,144.77000		9.14477	8,425.08000	8.42508	9,144.770		15.72	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.22516		74.01730	9.32890	73.28551			15.20	0.00	11,842,768.00	160	35,701.00
R209	On 03/11/2016	Bond Future	10.25	Put	359.43000		0.35943	457.45000	0.45745	359.430		16.10	0.12	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.25799		75.47294	9.36466	74.72614			15.02	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.28111		73.87823	9.39020	73.11923			15.48	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			187.64780		187.64780	187.68481	187.68481				0.00	18,201,836.60	97	1,568.00
R210	On 03/11/2016	Bond Future			188.91275		188.91275	188.95399	188.95399				0.00	18,324,536.75	97	1,089.00
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			139.90553		139.90553	139.93525	139.93525				0.00	0.00	0	22.00
R211	On 03/11/2016	Bond Future			142.54634		142.54634	142.57917	142.57917				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			146.36428		146.36428	146.39404	146.39404				0.00	78,304,889.80	535	3,989.00
R212	On 03/11/2016	Bond Future			149.12705		149.12705	149.16000	149.16000				0.00	79,782,971.75	535	1,418.00
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			9.06286		86.59729	9.15906	85.92290			12.61	0.00	301,704,958.36	3,484	8,547.00
R213	On 03/11/2016	Bond Future			9.10310		84.67612	9.20202	83.99055			12.87	0.00	303,479,214.08	3,584	41,235.00
R213	On 02/02/2017	Bond Future			9.13948		86.34113	9.24161	85.64145			12.68	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.16139		84.56816	9.26611	83.85761			13.03	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future			9.26769		76.23809	9.37884	75.41124			15.63	0.00	780,144,374.97	10,233	9,302.00
R214	On 04/08/2016	Bond Future	8.55	Call	0.04000		0.00004	0.01000	0.00001	0.040		15.16	0.00	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	733.43000		0.73343	403.08000	0.40308	733.430		15.53	0.57	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	7,126.52000		7.12652	6,299.70000	6.29970	7,126.520		16.36	1.00	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	12,987.35000		12.98735	12,160.50000	12.16050	12,987.350		16.54	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.30562		74.37566	9.41954	73.53458			16.07	0.00	766,143,673.66	10,301	29,284.00
R214	On 02/02/2017	Bond Future			9.34034		75.83816	9.45743	74.97998			15.84	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.36297		74.10240	9.48264	73.22967			16.34	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	24,492.73000		24,492.73000		25,022.91000	25,022.91000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	24,952.87000		24,952.87000		25,492.59000	25,492.59000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.41260		10.41260		10.62940	10.62940		14.43	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.59070		10.59070		10.81050	10.81050		15.08	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.62350		4.62350		4.72040	4.72040		12.73	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.61150		4.61150		4.70780	4.70780		13.34	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.32590		1.32590		1.36210	1.36210			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.26310		1.26310		1.30570	1.30570			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.21460		1.21460		1.25770	1.25770			0.00	0.00	0	0.00
Total for Derivatives :											15,538,719,770.17	337,180	4 039 067.00	
Grand Total:											15,538,719,770.17	337,180	4 039 067.00	