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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 02/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 02/08/2016	Any day expiry	13.92980	13.92980		13.92240	13.92240		21.60	0.00	0.00	0	0.00
\$ / R	On 05/08/2016	Any day expiry	13.97370	13.97370		13.91970	13.91970		21.02	0.00	0.00	0	1,713.00
\$ / R	On 11/08/2016	Any day expiry	13.98050	13.98050		13.93420	13.93420		18.79	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	0.70950	0.00071	1.68590	0.00169	0.710	23.49	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	14.43	Put	485.85510	0.48586	527.67580	0.52768	485.855	19.95	0.84	0	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	0.97560	0.00098	1.56280	0.00156	0.976	25.92	0.01	0	2,000.00
\$ / R	On 12/08/2016	Any day expiry			13.98160	13.98160	13.93660		18.73	0.00	0.00	0	0.00
\$ / R	On 12/08/2016	Any day expiry	14.21	Call	88.74570	0.08875	94.23870	0.09424	88.746	19.38	0.31	0	10,000.00
\$ / R	On 15/08/2016	Any day expiry			13.98500	13.98500	13.94520		17.87	0.00	0.00	0	2,056.00
\$ / R	On 16/08/2016	Any day expiry			13.98810	13.98810	13.94800		18.01	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	1.36400	0.00136	2.39590	0.00240	1.364	24.82	0.01	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			13.99130	13.99130	13.95090		18.10	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	14.22	Put	346.54110	0.34654	380.65720	0.38066	346.541	18.67	0.66	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	506.06520	0.50607	543.05340	0.54305	506.065	19.21	0.78	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,850.36480	1.85036	1,891.89310	1.89189	1,850.365	24.82	0.99	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	0.13350	0.00013	0.22110	0.00022	0.133	32.56	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 18/08/2016	Any day expiry			13.99440	13.99440							
\$ / R	16.01	Call	On 18/08/2016	Any day expiry	1.50030	0.00150		2.37440	0.00237	1.500	25.49	0.01	0.00	0	5,000.00
\$ / R			On 23/08/2016	Any day expiry	14.01010	14.01010		13.96810	13.96810		17.94	0.00	0.00	0	0.00
\$ / R			On 24/08/2016	Any day expiry	14.01320	14.01320		13.97090	13.97090		18.00	0.00	0.00	0	0.00
\$ / R	14.08	Put	On 24/08/2016	Any day expiry	285.17330	0.28517	315.91600	0.31592	285.173		18.20	0.53	0.00	0	6,600.00
\$ / R	14.24	Put	On 24/08/2016	Any day expiry	386.47110	0.38647	420.36290	0.42036	386.471		18.60	0.63	0.00	0	6,600.00
\$ / R			On 26/08/2016	Any day expiry	14.01950	14.01950		13.97660	13.97660		18.09	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	0.41860	0.00042		0.52140	0.00052	0.419	23.20	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	69.02750	0.06903	84.16380	0.08416	69.028		17.51	0.19	0.00	0	150.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	0.89410	0.00089	1.36650	0.00137	0.894		32.13	0.00	0.00	0	250.00
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	0.90180	0.00090	1.40410	0.00140	0.902		33.75	0.00	0.00	0	150.00
\$ / R			On 29/08/2016	Any day expiry	14.02890	14.02890		13.98520	13.98520		17.85	0.00	0.00	0	3,367.00
\$ / R	15.15	Call	On 29/08/2016	Any day expiry	30.61030	0.03061	28.25920	0.02826	30.610		20.40	0.09	0.00	0	40,000.00
\$ / R	16.00	Call	On 29/08/2016	Any day expiry	5.21400	0.00521	5.13550	0.00514	5.214		22.52	0.02	0.00	0	40,000.00
\$ / R			On 31/08/2016	Any day expiry	14.03520	14.03520		13.99090	13.99090		17.95	0.00	0.00	0	104.00
\$ / R			On 01/09/2016	Any day expiry	13.99380	13.99380		13.99380	13.99380		17.98	0.00	0.00	0	0.00
\$ / R	13.95	Put	On 01/09/2016	Any day expiry	263.90300	0.26390	270.82780	0.27083	263.903		17.85	0.47	0.00	0	18,400.00
\$ / R	14.11	Call	On 01/09/2016	Any day expiry	236.85050	0.23685	243.93740	0.24394	236.850		18.13	0.45	0.00	0	18,400.00
\$ / R			On 06/09/2016	Any day expiry	14.05400	14.05400		14.00810	14.00810		17.85	0.00	0.00	0	0.00
\$ / R			On 08/09/2016	Any day expiry	14.05950	14.05950		14.01360	14.01360		17.94	0.00	0.00	0	0.00
\$ / R			On 09/09/2016	Any day expiry	14.06220	14.06220		14.01630	14.01630		17.99	0.00	0.00	0	0.00
\$ / R	15.00	Call	On 09/09/2016	Any day expiry	79.35130	0.07935	74.38810	0.07439	79.351		20.12	0.17	0.00	0	133.00
\$ / R	16.50	Call	On 09/09/2016	Any day expiry	5.27570	0.00528	4.71630	0.00472	5.276		22.45	0.02	0.00	0	121.00
\$ / R			On 13/09/2016	Any day expiry	14.07320	14.07320		14.02720	14.02720		17.89	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	975.65780	0.97566	1,016.00120	1.01600	975.658		19.88	0.81	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	1.09530	0.00110	1.04960	0.00105	1.095		29.60	0.00	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry	14.07870	14.07870		14.03270	14.03270		17.96	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	14.08960	14.08960		14.04360	14.04360		17.97	0.00	901,058,099.20	63,952	508,645.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	69.27360	0.06927	81.42310	0.08142	69.274		17.03	0.15	0.00	0	405.00
\$ / R	13.50	Put	On 19/09/2016	Foreign Exchange Future	126.70460	0.12670	143.68990	0.14369	126.705		17.25	0.24	30,373,461.76	9,077	12,750.00
\$ / R	13.56	Put	On 19/09/2016	Foreign Exchange Future	144.03400	0.14403	162.19740	0.16220	144.034		17.32	0.26	0.00	0	20,000.00
\$ / R	13.68	Put	On 19/09/2016	Foreign Exchange Future	183.33920	0.18334	203.84950	0.20385	183.339		17.47	0.31	14,717,202.73	3,375	525.00
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	190.50590	0.19051	211.40370	0.21140	190.506		17.49	0.32	0.00	0	1,400.00
\$ / R	13.78	Put	On 19/09/2016	Foreign Exchange Future	220.96480	0.22096	243.39720	0.24340	220.965		17.59	0.35	16,740,340.47	3,375	525.00
\$ / R	14.00	Call	On 19/09/2016	Foreign Exchange Future	409.23790	0.40924	389.68100	0.38968	409.238		17.85	0.55	0.00	0	1,000.00
\$ / R	14.20	Call	On 19/09/2016	Foreign Exchange Future	319.59560	0.31960	304.55850	0.30456	319.596		18.19	0.47	0.00	0	700.00
\$ / R	14.20	Put	On 19/09/2016	Foreign Exchange Future	429.99560	0.43000	460.95850	0.46096	429.996		18.19	0.53	0.00	0	500.00
\$ / R	14.30	Call	On 19/09/2016	Foreign Exchange Future	282.05760	0.28206	268.64040	0.26864	282.058		18.41	0.43	131,849,332.56	22,000	11,000.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	628.73150	0.62873	664.13150	0.66413	628.732		18.85	0.65	0.00	0	47,300.00
\$ / R	14.60	Call	On 19/09/2016	Foreign Exchange Future	191.58730	0.19159	182.19430	0.18219	191.587		19.06	0.32	0.00	0	1,000.00
\$ / R	14.60	Put	On 19/09/2016	Foreign Exchange Future	701.98730	0.70199	738.59430	0.73859	701.987		19.06	0.68	0.00	0	65.00
\$ / R	14.62	Call	On 19/09/2016	Foreign Exchange Future	186.61160	0.18661	177.44540	0.17745	186.612		19.11	0.31	40,502,502.54	9,300	350.00
\$ / R	14.70	Put	On 19/09/2016	Foreign Exchange Future	778.27580	0.77828	815.96640	0.81597	778.276		19.28	0.72	0.00	0	1,400.00
\$ / R	14.72	Call	On 19/09/2016	Foreign Exchange Future	163.47340	0.16347	155.36680	0.15537	163.473		19.32	0.28	36,399,047.08	9,300	350.00

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	14.76	Put	825.39040	0.82539	863.65740	0.86366	825.390	19.41	0.73	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	137.26910	0.13727	130.33120	0.13033	137.269	19.60	0.24	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	111.77200	0.11177	106.13170	0.10613	111.772	19.90	0.20	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	1,022.17200	1.02217	1,062.53170	1.06253	1,022.172	19.90	0.80	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	84.74140	0.08474	80.48840	0.08049	84.741	20.31	0.16	20,506,067.91	9,077	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	73.72530	0.07373	70.04020	0.07004	73.725	20.51	0.14	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,558.22830	1.55823	1,601.86070	1.60186	1,558.228	21.04	0.90	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,651.37210	1.65137	1,695.53860	1.69554	1,651.372	21.17	0.91	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	31.91130	0.03191	30.76090	0.03076	31.911	21.38	0.07	3,254,246.28	3,375	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	24.40330	0.02440	23.78690	0.02379	24.403	21.59	0.05	2,562,455.86	3,375	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	13.73880	0.01374	13.77750	0.01378	13.739	22.05	0.03	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	11.33000	0.01133	11.48660	0.01149	11.330	22.21	0.03	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	9.19120	0.00919	9.43650	0.00944	9.191	22.37	0.02	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	8.89980	0.00890	9.15560	0.00916	8.900	22.40	0.02	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	8.34460	0.00834	8.61960	0.00862	8.345	22.45	0.02	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	3.38220	0.00338	3.19390	0.00319	3.382	25.63	0.01	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.28430	0.00028	0.19540	0.00020	0.284	28.01	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry	14.11160		14.11160	14.11160	14.06540	14.06540		18.02	0.00	14,125,800.00	1,000	500.00
\$ / R	On 28/09/2016	Any day expiry	14.11430		14.11430	14.11430	14.06820	14.06820		18.05	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	4.68990	0.00469	5.13890	0.00514	4.690	20.35	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	147.42200	0.14742	163.69350	0.16369	147.422	17.36	0.25	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	2.64530	0.00265	2.40510	0.00241	2.645	25.37	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	2.13680	0.00214	1.82620	0.00183	2.137	25.53	0.00	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry	14.11980		14.11980	14.11980	14.07360	14.07360		18.10	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry	14.15800		14.15800	14.15800	14.11170	14.11170		18.15	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry	14.17170		14.17170	14.17170	14.12530	14.12530		18.11	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	323.42540	0.32343	312.51260	0.31251	323.425	18.92	0.39	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry	14.19080		14.19080	14.19080	14.14430	14.14430		18.19	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.52120	0.01152	11.39360	0.01139	11.521	19.51	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	195.03950	0.19504	207.97650	0.20798	195.040	17.28	0.26	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	6.20010	0.00620	9.34430	0.00934	6.200	24.70	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	5.58580	0.00559	8.50280	0.00850	5.586	24.70	0.01	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry	14.19350		14.19350	14.19350	14.14700	14.14700		18.20	0.00	28,363,800.00	2,000	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	131.44970	0.13145	139.49480	0.13949	131.450	17.18	0.19	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,097.00560	1.09701	1,138.93880	1.13894	1,097.006	19.80	0.72	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	85.85480	0.08585	87.20130	0.08720	85.855	21.71	0.12	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry	14.22350		14.22350	14.22350	14.17710	14.17710		18.16	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,018.54410	1.01854	1,059.46520	1.05947	1,018.544	19.51	0.67	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	89.68930	0.08969	92.32290	0.09232	89.689	21.95	0.12	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry	14.25120		14.25120	14.25120	14.20470	14.20470		18.29	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	161.22330	0.16122	169.14210	0.16914	161.223	17.21	0.21	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,546.94400	1.54694	1,593.53310	1.59353	1,546.944	20.69	0.77	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	62.55670	0.06256	66.32190	0.06632	62.557	23.01	0.08	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry	14.28170		14.28170	14.28170	14.23510	14.23510		18.26	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 28/11/2016	Any day expiry	11.80	Put	17.33700	0.01734	16.49510	0.01650	17.337	18.24	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	241.28210	0.24128	253.27930	0.25328	241.282	17.32	0.27	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	17.60300	0.01760	20.38570	0.02039	17.603	26.10	0.02	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.32610	14.32610	14.27930	14.27930		18.45	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.34000	14.34000	14.29310	14.29310		18.42	0.00	58,837,020.00	4,103	117,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	22.28340	0.02228	21.82200	0.02182	22.283	17.89	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	136.24860	0.13625	141.56200	0.14156	136.249	17.07	0.16	0.00	0	147,650.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	186.20180	0.18620	194.06020	0.19406	186.202	17.20	0.21	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	221.06270	0.22106	230.65090	0.23065	221.063	17.27	0.23	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	268.25010	0.26825	281.24140	0.28124	268.250	17.42	0.27	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	341.75730	0.34176	358.48790	0.35849	341.757	17.66	0.32	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	361.84450	0.36184	379.54780	0.37955	361.844	17.71	0.33	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	812.50390	0.81250	788.28560	0.78829	812.504	18.01	0.61	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	472.50390	0.47250	495.18560	0.49519	472.504	18.01	0.39	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	573.06790	0.57307	599.75490	0.59975	573.068	18.25	0.44	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	627.23310	0.62723	655.89030	0.65589	627.233	18.36	0.47	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	714.51530	0.71452	746.47950	0.74648	714.515	18.58	0.50	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	745.04470	0.74504	777.85660	0.77786	745.045	18.66	0.52	175,970,585.12	23,680	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	827.12440	0.82712	862.06250	0.86206	827.124	18.86	0.55	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	872.88400	0.87288	908.91800	0.90892	872.884	18.97	0.56	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	940.06310	0.94006	977.88480	0.97788	940.063	19.13	0.58	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	1,067.24090	1.06724	1,107.38040	1.10738	1,067.241	19.45	0.62	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,081.75090	1.08175	1,122.13110	1.12213	1,081.751	19.48	0.62	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	421.75090	0.42175	415.23110	0.41523	421.751	19.48	0.38	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,230.70010	1.23070	1,273.33670	1.27334	1,230.700	19.83	0.66	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,238.32220	1.23832	1,281.06480	1.28106	1,238.322	19.85	0.66	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,386.10500	1.38611	1,430.70650	1.43071	1,386.105	20.19	0.70	652,745,591.55	63,180	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	326.10500	0.32611	323.80650	0.32381	326.105	20.19	0.31	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	305.98510	0.30599	304.07180	0.30407	305.985	20.36	0.29	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,465.98510	1.46599	1,510.97180	1.51097	1,465.985	20.36	0.71	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,522.12130	1.52212	1,567.59260	1.56759	1,522.121	20.47	0.72	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,611.62690	1.61163	1,657.80900	1.65781	1,611.627	20.63	0.74	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,710.97090	1.71097	1,757.85320	1.75785	1,710.971	20.81	0.76	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	242.85740	0.24286	243.10770	0.24311	242.857	20.88	0.24	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,880.13930	1.88014	1,928.02290	1.92802	1,880.139	21.10	0.78	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	180.08080	0.18008	182.26540	0.18227	180.081	21.56	0.18	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,292.56540	2.29257	2,342.12350	2.34212	2,292.565	21.80	0.83	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,346.48660	2.34649	2,396.20240	2.39620	2,346.487	21.89	0.84	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	154.51570	0.15452	157.38160	0.15738	154.516	21.92	0.16	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,491.47150	2.49147	2,541.54800	2.54155	2,491.471	22.13	0.85	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	134.56990	0.13457	137.90280	0.13790	134.570	22.24	0.14	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	123.55370	0.12355	128.06630	0.12807	123.554	22.46	0.13	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	120.65150	0.12065	125.29350	0.12529	120.651	22.58	0.13	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	118.40020	0.11840	123.14320	0.12314	118.400	22.68	0.13	0.00	0	1,200.00

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 19/12/2016	Foreign Exchange Future	17.50	Call	94.83830	0.09484	100.54750	0.10055	94.838	23.87	0.10	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	88.79770	0.08880	94.72720	0.09473	88.798	24.25	0.09	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	87.73200	0.08773	93.69880	0.09370	87.732	24.32	0.09	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	77.83060	0.07783	84.12660	0.08413	77.831	25.06	0.08	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	76.12590	0.07613	82.47380	0.08247	76.126	25.21	0.08	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	75.02340	0.07502	81.40550	0.08141	75.023	25.30	0.08	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	74.48290	0.07448	80.87950	0.08088	74.483	25.35	0.08	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	45.20940	0.04521	47.96580	0.04797	45.209	25.90	0.05	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	42.10900	0.04211	44.76260	0.04476	42.109	25.90	0.05	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	41.44740	0.04145	44.07820	0.04408	41.447	25.90	0.05	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	36.78440	0.03678	39.24720	0.03925	36.784	25.90	0.04	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	33.95210	0.03395	36.30550	0.03631	33.952	25.90	0.04	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	23.54910	0.02355	25.44100	0.02544	23.549	25.90	0.03	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	22.59920	0.02260	24.44340	0.02444	22.599	25.90	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	21.50680	0.02151	23.29480	0.02329	21.507	25.90	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	19.14820	0.01915	20.80930	0.02081	19.148	25.90	0.02	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	17.17840	0.01718	18.72720	0.01873	17.178	25.90	0.02	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	16.06310	0.01606	17.54540	0.01755	16.063	25.90	0.02	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	14.27420	0.01427	15.64530	0.01565	14.274	25.90	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	13.56680	0.01357	14.89210	0.01489	13.567	25.90	0.02	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	8.53610	0.00854	9.49970	0.00950	8.536	25.90	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	6.34320	0.00634	7.12290	0.00712	6.343	25.90	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	6.01700	0.00602	6.76750	0.00677	6.017	25.90	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.40930	14.40930	14.36220	14.36220		18.48	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	471.66330	0.47166	493.38030	0.49338	471.663	17.86	0.37	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	257.39350	0.25739	258.36200	0.25836	257.393	21.27	0.23	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.44260	14.44260	14.39540	14.39540		18.52	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	553.92030	0.55392	578.55310	0.57855	553.920	18.03	0.40	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	334.66610	0.33467	334.13160	0.33413	334.666	20.84	0.28	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.57420	14.57420	14.52630	14.52630		18.71	0.00	3,483,233.80	239	28,576.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,278.12490	1.27812	1,318.21900	1.31822	1,278.125	19.67	0.58	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,371.29620	1.37130	1,412.83340	1.41283	1,371.296	19.86	0.60	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,626.75420	1.62675	1,671.37520	1.67138	1,626.754	20.38	0.65	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,657.74900	1.65775	1,702.70390	1.70270	1,657.749	20.45	0.66	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,486.22800	2.48623	2,536.05810	2.53606	2,486.228	21.81	0.77	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	169.50270	0.16950	175.09890	0.17510	169.503	24.63	0.13	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	169.03410	0.16903	174.64780	0.17465	169.034	24.65	0.13	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	141.98990	0.14199	148.12570	0.14813	141.990	25.55	0.11	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	115.45340	0.11545	121.08340	0.12108	115.453	25.55	0.09	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	36.07310	0.03607	39.05470	0.03905	36.073	25.55	0.03	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.65840	14.65840	14.61010	14.61010		18.86	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	542.87780	0.54288	562.41970	0.56242	542.878	17.92	0.34	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	339.36860	0.33937	341.62000	0.34162	339.369	22.05	0.24	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.69500	14.69500	14.64640	14.64640		18.91	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 25/04/2017	Any day expiry	14.10	Put	621.07140	0.62107	643.49050	0.64349	621.071	18.11	0.37	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	421.81000	0.42181	422.40780	0.42241	421.810	21.58	0.28	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.85160	14.85160	14.80270	14.80270		19.08	0.00	0.00	0	157,705.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	712.08020	0.71208	735.11470	0.73511	712.080	18.26	0.37	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,082.46660	1.08247	1,114.98730	1.11499	1,082.467	19.14	0.47	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,482.01670	1.48202	1,521.68000	1.52168	1,482.017	19.90	0.55	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,682.59350	1.68259	1,725.16770	1.72517	1,682.594	20.28	0.59	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	543.64150	0.54364	543.41210	0.54341	543.642	21.52	0.31	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	352.17810	0.35218	358.50580	0.35851	352.178	23.42	0.21	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	314.23440	0.31423	322.13700	0.32214	314.234	24.28	0.19	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	232.94580	0.23295	239.13800	0.23914	232.946	25.39	0.14	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.91730	14.91730	14.86820	14.86820		19.14	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	595.53580	0.59554	611.58360	0.61158	595.536	18.03	0.32	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	411.52520	0.41153	418.18040	0.41818	411.525	23.02	0.23	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.00930	15.00930	14.95220	14.95220		19.46	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.04760	15.04760	14.98940	14.98940		19.82	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.08590	15.08590	15.02660	15.02660		20.02	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.12420	15.12420	15.06380	15.06380		20.02	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.08960	14.08960	14.04360	14.04360		17.97	0.00	479,046.40	34	797.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.34000	14.34000	14.29310	14.29310		18.42	0.00	43,020.00	3	111.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.57420	14.57420	14.52630	14.52630		18.71	0.00	0.00	0	52.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.85160	14.85160	14.80270	14.80270		19.08	0.00	0.00	0	3.00
£ / R	On 15/08/2016	Any day expiry			18.60580	18.60580	18.40980	18.40980		16.32	0.00	0.00	0	131.00
£ / R	On 18/08/2016	Any day expiry			18.61890	18.61890	18.42170	18.42170		16.38	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	113.00420	0.11300	75.00320	0.07500	113.004	16.58	0.29	0.00	0	11,000.00
£ / R	On 31/08/2016	Any day expiry			18.67580	18.67580	18.47310	18.47310		15.83	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			18.71290	18.71290	18.50790	18.50790		15.76	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,495.67870	2.49568	2,699.98260	2.69998	2,495.679	18.98	0.98	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.18830	0.00019	0.17280	0.00017	0.188	29.93	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			18.75730	18.75730	18.55170	18.55170		15.65	0.00	148,482,786.80	7,916	53,174.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	504.22490	0.50422	635.54200	0.63554	504.225	15.76	0.54	140,722,515.23	13,950	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	6.14310	0.00614	6.72330	0.00672	6.143	21.91	0.01	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	5.96860	0.00597	6.53190	0.00653	5.969	26.67	0.01	1,732,822.50	9,300	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	2.22210	0.00222	1.66660	0.00167	2.222	30.13	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.12400	19.12400	18.91400	18.91400		16.53	0.00	0.00	0	1,302.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	121.84920	0.12185	147.68360	0.14768	121.849	16.12	0.12	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	446.43670	0.44644	525.45860	0.52546	446.437	16.24	0.33	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,468.05060	2.46805	2,646.84960	2.64685	2,468.051	18.03	0.83	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,943.17410	3.94317	4,150.13780	4.15014	3,943.174	18.80	0.94	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	60.01600	0.06002	64.75240	0.06475	60.016	23.68	0.05	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	16.05420	0.01605	14.09720	0.01410	16.054	25.00	0.02	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.46980	19.46980	19.25530	19.25530		17.08	0.00	0.00	0	1,895.00

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 25/04/2017	Any day expiry			19.64740		19.64740		19.43220	19.43220		17.37	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			19.88020		19.88020		19.66220	19.66220			0.00	64,491,368.80	3,244	37,392.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.22370		20.22370		19.99220	19.99220		17.65	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13973		0.13973		0.13735	0.13735		20.46	0.00	424,791.36	3,040	6,945.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14276		0.14276		0.14033	0.14033		19.76	0.00	2,712.50	19	3,982.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14562		0.14562		0.14314	0.14314		19.62	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14909		0.14909		0.14653	0.14653		19.81	0.00	0.00	0	0.00
€ / R	On 15/08/2016	Any day expiry			15.69890		15.69890		15.58150	15.58150		16.96	0.00	0.00	0	3.00
€ / R	On 26/08/2016	Any day expiry			15.74220		15.74220		15.62110	15.62110		16.93	0.00	0.00	0	39.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.84100		15.84100		15.71530	15.71530		16.92	0.00	83,577,116.00	5,276	38,359.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	67.48540		0.06749		88.23590	0.08824	67.485	16.42	0.14	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	402.38840		0.40239		348.63800	0.34864	402.388	16.89	0.53	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	134.75780		0.13476		116.41990	0.11642	134.758	18.30	0.23	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			15.88320		15.88320		15.75720	15.75720		17.11	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.18850		16.18850		16.05950	16.05950		17.70	0.00	161,885.00	10	18,000.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	583.05030		0.58305		535.37050	0.53537	583.050	18.11	0.45	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,167.51560		1.16752		1,257.33870	1.25734	1,167.516	18.66	0.62	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	21.43130		0.02143		14.68870	0.01469	21.431	24.04	0.02	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.51640		16.51640		16.38400	16.38400		18.12	0.00	0.00	0	4,921.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.90610		16.90610		16.77030	16.77030		18.58	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.14070		17.14070		16.99260	16.99260		19.10	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.14521		98.14521		98.12045	98.12045			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.22427		95.22427		95.21431	95.21431			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.98472		93.98472		93.98719	93.98719			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.05210		96.05210		96.06129	96.06129			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.07515		100.07515		100.07303	100.07303			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.03442		100.03442		100.03007	100.03007			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.68410		99.68410		99.67828	99.67828			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.78069		99.78069		99.76938	99.76938			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.10343		100.10343		100.09291	100.09291			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.43249		99.43249		99.42162	99.42162			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.13769		99.13769		99.12976	99.12976			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.24457		99.24457		99.24027	99.24027			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.28859		98.28859		98.26364	98.26364			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.62408		97.62408		97.60579	97.60579			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.92493		96.92493		96.91109	96.91109			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.20211		97.20211		97.18836	97.18836			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
AL37	On 04/08/2016	Index Future	495.96800		495.96800		496.49700	496.49700			0.00	0.00	0	2.00
AL37	On 03/11/2016	Index Future	505.39000		505.39000		505.93200	505.93200			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	515.31000		515.31000		515.87000	515.87000			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	576.77400		576.77400		577.49700	577.49700			0.00	0.00	0	2.00
AL7T	On 03/11/2016	Index Future	587.73200		587.73200		588.47100	588.47100			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	599.26800		599.26800		600.03000	600.03000			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	525.77700		525.77700		526.29600	526.29600			0.00	620,416,860.00	118	42.00
ALBI	On 03/11/2016	Index Future	535.76500		535.76500		536.29700	536.29700			0.00	637,560,350.00	119	725.00
ALBI	On 02/02/2017	Index Future	546.28200		546.28200		546.83200	546.83200			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	557.54700		557.54700		558.10600	558.10600			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.70930		10.70930		10.59280	10.59280		12.89	0.00	2,463,139.00	230	8,910.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.87240		10.87240		10.75160	10.75160		13.10	0.00	0.00	0	125.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.02760		11.02760		10.90270	10.90270		13.72	0.00	0.00	0	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.21160		11.21160		11.08290	11.08290		14.44	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.30670		11.30670		11.16980	11.16980		15.02	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.79440		10.79440		10.72450	10.72450		14.11	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.98950		10.98950		10.91840	10.91840		14.36	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.17250		11.17250		11.09930	11.09930		14.70	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.64630		14.64630		14.56020	14.56020		17.13	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.98540		14.98540		14.89700	14.89700		18.01	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.30680		15.30680		15.21820	15.21820		18.53	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.12020		2.12020		2.10910	2.10910		15.33	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.14890		2.14890		2.13720	2.13720		15.60	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.17480		2.17480		2.16230	2.16230		16.42	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.13270		2.13270		2.11560	2.11560		15.76	0.00	0.00	0	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.18020		2.18020		2.16260	2.16260		15.75	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



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
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	10.15668		81.65226		10.14917	81.70273			0.00	0.00	0	6,771.00
ES33	On 03/11/2016	Bond Future	10.22796		79.39423		10.22005	79.44672			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.29751		80.95279		10.28914	81.00763			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.35415		78.82666		10.34548	78.88284			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	10.26663		86.56360		10.25906	86.62247			0.00	0.00	0	0.00
ES42	On 03/11/2016	Bond Future	10.33516		83.92769		10.32720	83.98884			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.39983		85.57547		10.39143	85.63928			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.45631		83.07762		10.44762	83.14295			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	523.28700		523.28700		523.80100	523.80100			0.00	214,547,670.00	41	58.00
GOVI	On 03/11/2016	GOVI	533.22800		533.22800		533.75400	533.75400			0.00	239,952,600.00	45	417.00
GOVI	On 02/02/2017	GOVI	543.69500		543.69500		544.23900	544.23900			0.00	0.00	0	26.00
GOVI	On 04/05/2017	GOVI	554.90600		554.90600		555.46000	555.46000			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.81640		1.81640		1.81080	1.81080		17.42	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.85050		1.85050		1.84490	1.84490		18.00	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.88180		1.88180		1.87590	1.87590		17.98	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.71394		127.71394		127.75225	127.75225			0.00	0.00	0	726.00
I2025	On 03/11/2016	Bond Future	130.12146		130.12146		130.16230	130.16230			0.00	0.00	0	3,106.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/08/2016	Bond Future	107.61896		107.61896		107.65044	107.65044			0.00	0.00	0	531.00
I2033	On 03/11/2016	Bond Future	108.63108		108.63108		108.66439	108.66439			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	133.98202		133.98202		133.67664	133.67664			0.00	0.00	0	10,014.00
I2038	On 03/11/2016	Bond Future	136.50764		136.50764		136.19837	136.19837			0.00	0.00	0	20,808.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/08/2016	Bond Future	133.85850		133.85850		133.89669	133.89669			0.00	0.00	0	14,211.00
I2046	On 03/11/2016	Bond Future	134.88418		134.88418		134.92462	134.92462			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

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 04/08/2016	Bond Future		142.37195	142.37195		142.75118	142.75118			0.00	0.00	0	5,269.00
I2050	On 03/11/2016	Bond Future		145.05569	145.05569		145.44414	145.44414			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		247.41800	247.41800		247.39400	247.39400			0.00	136,079,900.00	55	97.00
IGOV	On 03/11/2016	Index Future		252.13300	252.13300		252.11000	252.11000			0.00	138,673,150.00	55	1,023.00
IGOV	On 02/02/2017	Index Future		257.09800	257.09800		257.07800	257.07800			0.00	0.00	0	55.00
IGOV	On 04/05/2017	Index Future		262.41400	262.41400		262.39300	262.39300			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		670.23500	670.23500		670.02900	670.02900			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		683.02000	683.02000		682.80900	682.80900			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		696.47700	696.47700		696.26400	696.26400			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		0.13780	0.13780		0.13730	0.13730			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.13770	0.13770		0.13730	0.13730			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13760	0.13760		0.13740	0.13740			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.04180	0.04180		0.04090	0.04090			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.04030	0.04030		0.03980	0.03980			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future		0.03980	0.03980		0.03930	0.03930			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.16680	10.16680		10.05880	10.05880		13.76	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		10.31060	10.31060		10.20000	10.20000		14.11	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		10.44730	10.44730		10.33510	10.33510		14.83	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.33050	1.33050		1.32540	1.32540			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.34180	1.34180		1.33810	1.33810			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.35950	1.35950		1.35450	1.35450			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future		1.33130	1.33130		1.32100	1.32100			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future		1.33360	1.33360		1.32330	1.32330			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 13/03/2017	Foreign Exchange Future			1.33590		1.33590		1.32550	1.32550			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12430		1.12430		1.11900	1.11900			0.00	0.00	0	11,955.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12890		1.12890		1.12360	1.12360			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13330		1.13330		1.12790	1.12790			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.64596		113.93679		8.62737	114.07298		9.55	0.00	18,229,886.40	160	24,149.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,490.71000		1.49071	1,637.42000	1.63742	1,490.710	9.61	0.97	0.00	0	750.00	
R186	On 04/08/2016	Bond Future	8.90	Call	1,842.11000		1.84211	1,983.59000	1.98359	1,842.110	9.64	0.99	0.00	0	500.00	
R186	On 04/08/2016	Bond Future	9.10	Put	0.01000		0.00001	0.08000	0.00008	0.010	9.76	0.00	0.00	0	2,500.00	
R186	On 04/08/2016	Bond Future	9.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.82	0.00	0.00	0	2,500.00	
R186	On 04/08/2016	Bond Future	9.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.85	0.00	0.00	0	1,000.00	
R186	On 04/08/2016	Bond Future	9.30	Call	4,652.74000		4.65274	4,788.93000	4.78893	4,652.740	9.88	1.00	0.00	0	500.00	
R186	On 04/08/2016	Bond Future	9.35	Call	4,997.58000		4.99758	5,133.77000	5.13377	4,997.580	9.91	1.00	0.00	0	500.00	
R186	On 04/08/2016	Bond Future	9.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.94	0.00	0.00	0	3,569.00	
R186	On 04/08/2016	Bond Future	9.60	Put	0.00000		0.00000	0.00000	0.00000	0.000	10.06	0.00	0.00	0	4,031.00	
R186	On 04/08/2016	Bond Future	10.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	10.15	0.00	0.00	0	6,500.00	
R186	On 03/11/2016	Bond Future			8.68150		116.07761	8.66197	116.21791		9.25	0.00	35,403,671.05	305	93,028.00	
R186	On 03/11/2016	Bond Future	9.10	Put	1,016.75000		1.01675	987.12000	0.98712	1,016.750	9.46	0.29	0.00	0	5,200.00	
R186	On 03/11/2016	Bond Future	9.20	Call	4,472.90000		4.47290	4,588.52000	4.58852	4,472.900	9.51	0.75	0.00	0	1,425.00	
R186	On 03/11/2016	Bond Future	9.40	Call	5,549.09000		5.54909	5,672.80000	5.67280	5,549.090	9.63	0.82	0.00	0	1,425.00	
R186	On 03/11/2016	Bond Future	9.66	Put	305.01000		0.30501	295.71000	0.29571	305.010	9.78	0.11	0.00	0	5,000.00	
R186	On 03/11/2016	Bond Future	9.71	Put	271.01000		0.27101	262.74000	0.26274	271.010	9.81	0.10	0.00	0	5,000.00	
R186	On 02/02/2017	Bond Future			8.71025		113.05191	8.68966	113.19695		9.45	0.00	0.00	0	0.00	
R186	On 02/02/2017	Bond Future	8.43	Call	2,124.71000		2.12471	2,192.50000	2.19250	2,124.710	9.35	0.41	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	8.90	Put	2,418.01000		2.41801	2,366.06000	2.36606	2,418.010	9.53	0.42	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.40	Put	1,280.39000		1.28039	1,250.07000	1.25007	1,280.390	9.83	0.26	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.50	Put	1,117.96000		1.11796	1,091.08000	1.09108	1,117.960	9.89	0.23	0.00	0	6,500.00	
R186	On 04/05/2017	Bond Future			8.72511		115.38480	8.70366	115.53302		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			299.32841		299.32841	299.04795	299.04795				0.00	0.00	0	1,432.00
R197	On 03/11/2016	Bond Future			304.97113		304.97113	304.68946	304.68946				0.00	0.00	0	1,589.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future			248.14678		248.14678	248.21936	248.21936			8.51	0.00	0.00	0	13,959.00
R202	On 03/11/2016	Bond Future			252.82464		252.82464	252.90187	252.90187				0.00	0.00	0	36,773.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.35586		100.41554	8.33209	100.53158			6.96	0.00	38,258,320.74	381	1,622.00

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 03/11/2016	Bond Future		8.39010	98.37149		8.36484	98.49111		6.97	0.00	37,479,537.69	381	11,971.00
R2023	On 02/02/2017	Bond Future		8.41685	100.30242		8.38989	100.42602		6.72	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future		8.41782	98.43573		8.38936	98.56217		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		7.55525	104.02485		7.52521	104.05616		1.18	0.00	0.00	0	22,647.00
R203	On 03/11/2016	Bond Future		7.51726	101.80796		7.47647	101.84123		0.95	0.00	0.00	0	30,650.00
R203	On 02/02/2017	Bond Future		7.35820	103.80642		7.29678	103.84209		0.67	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future		6.54183	101.77199		6.43756	101.80866		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		9.03101	92.26943		9.02250	92.33135			0.00	0.00	0	18,684.00
R2030	On 03/11/2016	Bond Future		9.07009	94.00315		9.06114	94.06745			0.00	73,510,463.30	782	29,113.00
R2030	On 02/02/2017	Bond Future		9.10410	91.84222		9.09464	91.90931			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		9.13022	93.73771		9.12041	93.80644			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		9.15108	95.53973		9.14269	95.60509		12.88	0.00	17,388,230.86	182	3,319.00
R2032	On 03/11/2016	Bond Future		9.19377	93.17627		9.18495	93.24417		13.17	0.00	16,958,081.14	182	12,317.00
R2032	On 02/02/2017	Bond Future		9.23159	95.00548		9.22229	95.07626		12.93	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		9.25799	92.80430		9.24836	92.87684		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		9.22602	100.83253		9.21753	100.90557			0.00	0.00	0	1,128.00
R2035	On 03/11/2016	Bond Future		9.26907	98.22573		9.26017	98.30150			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future		9.30875	100.15378		9.29938	100.23270			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.33430	97.71292		9.32463	97.79369			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		9.27600	93.16748		9.26748	93.24072		14.94	0.00	75,465,658.80	810	18,356.00
R2037	On 03/11/2016	Bond Future		9.31565	94.91809		9.30675	94.99391		14.66	0.00	76,883,652.90	810	40,229.00
R2037	On 02/02/2017	Bond Future		9.35114	92.52464		9.34179	92.60356		15.10	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.37982	94.43437		9.37017	94.51520		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		7.77578	101.55350		7.74674	101.61538		2.64	0.00	0.00	0	15,866.00
R204	On 03/11/2016	Bond Future		7.78348	103.46164		7.75004	103.52603		2.32	0.00	440,332,739.84	4,256	29,034.00
R204	On 02/02/2017	Bond Future		7.75943	101.45120		7.72016	101.51858		2.12	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.66350	103.54443		7.61757	103.61345		1.83	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

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 04/08/2016	Bond Future			9.30599		97.34002		9.29745	97.41908		15.63	0.00	0.00	0	2,993.00
R2040	On 03/11/2016	Bond Future			9.34519		99.16906		9.33628	99.25083		15.34	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future			9.38035		96.60871		9.37100	96.69379		15.81	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.40888		98.60270		9.39924	98.68980		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			9.34597		94.37445		9.33240	94.50133		16.35	0.00	0.00	0	15,153.00
R2044	On 03/11/2016	Bond Future			9.38456		96.14771		9.37049	96.27822		16.06	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future			9.41926		93.65328		9.40462	93.78802		16.56	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.44756		95.58635		9.43250	95.72408		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			9.33595		97.94452		9.32234	98.07510		16.20	0.00	22,527,239.60	230	52,263.00
R2048	On 03/11/2016	Bond Future			9.37597		95.34688		9.36186	95.48116		16.67	0.00	21,929,782.40	230	61,337.00
R2048	On 02/02/2017	Bond Future			9.41298		97.21844		9.39830	97.35704		16.41	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.43756		94.78047		9.42247	94.92217		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			7.98084		98.34822		7.95195	98.43237		3.96	0.00	0.00	0	30,588.00
R207	On 03/11/2016	Bond Future			8.00006		100.19615		7.96819	100.28320		3.58	0.00	182,857,973.75	1,825	62,238.00
R207	On 02/02/2017	Bond Future			8.00161		98.51991		7.96606	98.61032		3.40	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,505.75000		2.50575		2,582.67000	2.58267	2,505.750	3.53	0.83	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.97161		100.55278		7.93229	100.64530		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			8.13593		97.15287		8.10721	97.25863		5.26	0.00	0.00	0	31,609.00
R208	On 03/11/2016	Bond Future			8.16481		95.57588		8.13384	95.68488		5.05	0.00	125,013,251.04	1,308	38,750.00
R208	On 02/02/2017	Bond Future			8.18128		97.45205		8.14765	97.56484		4.75	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.16838		96.05774		8.13221	96.17307		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			9.18595		75.75625		9.17737	75.81778		14.84	0.00	0.00	0	25,457.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,521.64000		1.52164		1,598.82000	1.59882	1,521.640	14.97	0.97	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,879.21000		2.87921		2,941.27000	2.94127	2,879.210	15.15	1.00	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	0.00000		0.00000		0.05000	0.00005	0.000	15.24	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	0.00000		0.00000		0.00000	0.00000	0.000	15.72	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	9,158.25000		9.15825		9,219.78000	9.21978	9,158.250	15.72	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.22348		74.02925		9.21452	74.09299		15.20	0.00	0.00	0	35,701.00

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 03/11/2016	Bond Future	10.25	Put	333.51000		0.33351		332.56000	0.33256	333.510	16.10	0.11	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.25664		75.48246		9.24725	75.54877		15.02	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.27982		73.88728		9.27015	73.95515		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			187.57380		187.57380		187.62901	187.62901			0.00	0.00	0	388.00
R210	On 03/11/2016	Bond Future			188.83912		188.83912		188.89771	188.89771			0.00	0.00	0	2,269.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/08/2016	Bond Future			139.71238		139.71238		139.89044	139.89044			0.00	0.00	0	22.00
R211	On 03/11/2016	Bond Future			142.34611		142.34611		142.52940	142.52940			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			146.23045		146.23045		146.34918	146.34918			0.00	0.00	0	3,989.00
R212	On 03/11/2016	Bond Future			148.98711		148.98711		149.11002	149.11002			0.00	0.00	0	4,169.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.07097		86.54014		9.06240	86.60053		12.61	0.00	0.00	0	8,547.00
R213	On 03/11/2016	Bond Future			9.11176		84.61578		9.10277	84.67842		12.87	0.00	0.00	0	42,560.00
R213	On 02/02/2017	Bond Future			9.14883		86.27673		9.13935	86.34202		12.68	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.17114		84.50165		9.16134	84.56850		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			9.26590		76.25153		9.25724	76.31662		15.63	0.00	0.00	0	9,302.00
R214	On 04/08/2016	Bond Future	8.55	Call	0.00000		0.00000		0.00000	0.00000	0.000	15.16	0.00	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	491.65000		0.49165		607.06000	0.60706	491.650	15.53	0.62	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	7,139.96000		7.13996		7,205.05000	7.20505	7,139.960	16.36	1.00	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	13,000.79000		13.00079		13,065.88000	13.06588	13,000.790	16.54	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.30404		74.38743		9.29501	74.45480		16.07	0.00	10,042,303.05	135	29,419.00
R214	On 02/02/2017	Bond Future			9.33907		75.84756		9.32963	75.91748		15.84	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.36176		74.11131		9.35205	74.18289		16.34	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			24,762.46000		24,762.46000		24,571.79000	24,571.79000			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
RAIN		On 19/12/2016	Foreign Exchange Future	25,229.39000	25,229.39000		25,033.21000	25,033.21000			0.00	0.00	0	0.00
SGD / R		On 19/09/2016	Foreign Exchange Future	10.53020	10.53020		10.46970	10.46970		14.77	0.00	0.00	0	0.00
SGD / R		On 19/12/2016	Foreign Exchange Future	10.71150	10.71150		10.64960	10.64960		14.98	0.00	0.00	0	0.00
TRY / R		On 19/09/2016	Foreign Exchange Future	4.66170	4.66170		4.64460	4.64460		12.90	0.00	0.00	0	0.00
TRY / R		On 19/12/2016	Foreign Exchange Future	4.64750	4.64750		4.63020	4.63020		13.27	0.00	0.00	0	0.00
ZMW / R		On 19/09/2016	Foreign Exchange Future	1.32980	1.32980		1.32590	1.32590			0.00	0.00	0	0.00
ZMW / R		On 19/12/2016	Foreign Exchange Future	1.27460	1.27460		1.26310	1.26310			0.00	0.00	0	0.00
ZMW / R		On 13/03/2017	Foreign Exchange Future	1.22960	1.22960		1.21460	1.21460			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>5,753,581,313.00</b>	<b>285,840</b>	<b>3 945 784.00</b>
<b>Grand Total:</b>												<b>5,753,581,313.00</b>	<b>285,840</b>	<b>3 945 784.00</b>