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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/08/2016

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On 05/08/2016	Any day expiry		13.78820	13.78820		13.97370	13.97370		21.32	0.00	9,302,571.20	676	1,713.00
\$ / R	On 11/08/2016	Any day expiry		13.78790	13.78790		13.98050	13.98050		18.59	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	0.66000	0.00066	0.70950	0.00071	0.660	23.01	0.00	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	14.43	Put	652.35010	0.65235	485.85510	0.48586	652.350	20.96	0.94	0.00	0	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	0.35900	0.00036	0.97560	0.00098	0.359	29.75	0.00	0.00	0	2,000.00
\$ / R	On 12/08/2016	Any day expiry		13.79010	13.79010		13.98160	13.98160		18.60	0.00	0.00	0	0.00
\$ / R	On 12/08/2016	Any day expiry	14.21	Call	31.32900	0.03133	88.74570	0.08875	31.329	19.52	0.15	0.00	0	10,000.00
\$ / R	On 15/08/2016	Any day expiry		13.79680	13.79680		13.98500	13.98500		17.72	0.00	317,331.00	23	2,056.00
\$ / R	On 16/08/2016	Any day expiry		13.79910	13.79910		13.98810	13.98810		17.80	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	0.46790	0.00047	1.36400	0.00136	0.468	26.41	0.00	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry		13.80190	13.80190		13.99130	13.99130		17.87	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	14.22	Put	475.78480	0.47578	346.54110	0.34654	475.785	19.09	0.79	0.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	657.71670	0.65772	506.06520	0.50607	657.717	19.70	0.88	0.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	2,038.70750	2.03871	1,850.36480	1.85036	2,038.708	26.30	1.00	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	0.13610	0.00014	0.13350	0.00013	0.136	37.07	0.00	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry		13.80470	13.80470		13.99440	13.99440		17.91	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 18/08/2016	Any day expiry	16.01	Call	0.56320	0.00056	1.50030	0.00150	0.563	26.87	0.00	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			13.81890	13.81890	14.01010	14.01010		17.61	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry			13.82180	13.82180	14.01320	14.01320		17.67	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	14.08	Put	391.03040	0.39103	285.17330	0.28517	391.030	18.44	0.66	0.00	0	6,600.00
\$ / R	On 24/08/2016	Any day expiry	14.24	Put	510.60340	0.51060	386.47110	0.38647	510.603	18.87	0.74	0.00	0	6,600.00
\$ / R	On 26/08/2016	Any day expiry			13.82740	13.82740	14.01950	14.01950		17.88	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.50050	0.00050	0.41860	0.00042	0.500	22.86	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	104.48520	0.10449	69.02750	0.06903	104.485	17.37	0.28	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	0.36730	0.00037	0.89410	0.00089	0.367	32.71	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	0.33600	0.00034	0.90180	0.00090	0.336	34.01	0.00	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			13.83600	13.83600	14.02890	14.02890		17.49	0.00	0.00	0	3,367.00
\$ / R	On 29/08/2016	Any day expiry	15.15	Call	14.10880	0.01411	30.61030	0.03061	14.109	20.39	0.05	0.00	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	16.00	Call	2.44350	0.00244	5.21400	0.00521	2.443	23.13	0.01	0.00	0	40,000.00
\$ / R	On 31/08/2016	Any day expiry			13.84160	13.84160	14.03520	14.03520		17.59	0.00	0.00	0	104.00
\$ / R	On 31/08/2016	Any day expiry	13.83	Put	257.87020	0.25787	0.00000	0.00000	257.870	17.56	0.48	88,272,208.20	13,200	6,600.00
\$ / R	On 01/09/2016	Any day expiry			13.84160	13.84160	13.99380	13.99380		17.62	0.00	0.00	0	0.00
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	331.89270	0.33189	263.90300	0.26390	331.893	17.87	0.55	0.00	0	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	167.92930	0.16793	236.85050	0.23685	167.929	18.27	0.36	0.00	0	18,400.00
\$ / R	On 06/09/2016	Any day expiry			13.85870	13.85870	14.05400	14.05400		17.43	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			13.86440	13.86440	14.05950	14.05950		17.56	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			13.86710	13.86710	14.06220	14.06220		17.72	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	47.62450	0.04762	79.35130	0.07935	47.624	20.22	0.11	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	2.49150	0.00249	5.27570	0.00528	2.492	22.58	0.01	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			13.87780	13.87780	14.07320	14.07320		17.66	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	1,134.67760	1.13468	975.65780	0.97566	1,134.678	20.01	0.86	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.55180	0.00055	1.09530	0.00110	0.552	29.82	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			13.88320	13.88320	14.07870	14.07870		17.75	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.89390	13.89390	14.08960	14.08960		17.70	0.00	519,284,512.50	37,375	509,108.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	96.97060	0.09697	69.27360	0.06927	96.971	16.88	0.20	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	173.04560	0.17305	126.70460	0.12670	173.046	17.20	0.31	0.00	0	12,750.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	194.95830	0.19496	144.03400	0.14403	194.958	17.28	0.33	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	243.88380	0.24388	183.33920	0.18334	243.884	17.43	0.39	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	252.70380	0.25270	190.50590	0.19051	252.704	17.45	0.40	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	289.88260	0.28988	220.96480	0.22096	289.883	17.55	0.44	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	303.35920	0.30336	409.23790	0.40924	303.359	17.92	0.47	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	232.44700	0.23245	319.59560	0.31960	232.447	18.36	0.38	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	538.54700	0.53855	429.99560	0.43000	538.547	18.36	0.62	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	202.78100	0.20278	282.05760	0.28206	202.781	18.59	0.34	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	759.58710	0.75959	628.73150	0.62873	759.587	19.03	0.73	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	133.24250	0.13324	191.58730	0.19159	133.243	19.26	0.24	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	839.34250	0.83934	701.98730	0.70199	839.343	19.26	0.76	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	129.45850	0.12946	186.61160	0.18661	129.459	19.30	0.24	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	921.40720	0.92141	778.27580	0.77828	921.407	19.46	0.78	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	112.00380	0.11200	163.47340	0.16347	112.004	19.51	0.21	0.00	0	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	971.76410	0.97176	825.39040	0.82539	971.764	19.59	0.80	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	92.62570	0.09263	137.26910	0.13727	92.626	19.77	0.18	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	74.26230	0.07426	111.77200	0.11177	74.262	20.08	0.15	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	1,180.36230	1.18036	1,022.17200	1.02217	1,180.362	20.08	0.85	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	55.21210	0.05521	84.74140	0.08474	55.212	20.50	0.12	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	47.58740	0.04759	73.72530	0.07373	47.587	20.71	0.10	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,734.33690	1.73434	1,558.22830	1.55823	1,734.337	20.97	0.94	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,829.72180	1.82972	1,651.37210	1.65137	1,829.722	21.06	0.94	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	17.68080	0.01768	31.91130	0.03191	17.681	21.20	0.04	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	12.93010	0.01293	24.40330	0.02440	12.930	21.35	0.03	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	6.56770	0.00657	13.73880	0.01374	6.568	21.67	0.02	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	5.22070	0.00522	11.33000	0.01133	5.221	21.77	0.01	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	4.06410	0.00406	9.19120	0.00919	4.064	21.89	0.01	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	3.91000	0.00391	8.89980	0.00890	3.910	21.91	0.01	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	3.62130	0.00362	8.34460	0.00834	3.621	21.94	0.01	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	2.60750	0.00261	3.38220	0.00338	2.608	26.81	0.01	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.15990	0.00016	0.28430	0.00028	0.160	28.52	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			13.91540	13.91540	14.11160	14.11160		17.80	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			13.91810	13.91810	14.11430	14.11430		17.83	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.06370	0.00506	4.68990	0.00469	5.064	19.53	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	196.36850	0.19637	147.42200	0.14742	196.368	17.35	0.31	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	1.63230	0.00163	2.64530	0.00265	1.632	25.76	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	1.22710	0.00123	2.13680	0.00214	1.227	25.76	0.00	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			13.92350	13.92350	14.11980	14.11980		17.98	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			13.96110	13.96110	14.15800	14.15800		18.00	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			13.97440	13.97440	14.17170	14.17170		17.99	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	253.37540	0.25338	323.42540	0.32343	253.375	19.20	0.33	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			13.99310	13.99310	14.19080	14.19080		18.10	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	13.67160	0.01367	11.52120	0.01152	13.672	19.04	0.03	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	251.58270	0.25158	195.03950	0.19504	251.583	17.46	0.32	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	3.10530	0.00311	6.20010	0.00620	3.105	24.08	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	2.76760	0.00277	5.58580	0.00559	2.768	24.08	0.01	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.99570	13.99570	14.19350	14.19350		18.11	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	170.72660	0.17073	131.44970	0.13145	170.727	17.21	0.24	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,244.75570	1.24476	1,097.00560	1.09701	1,244.756	20.11	0.76	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	64.44670	0.06445	85.85480	0.08585	64.447	21.98	0.10	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.02500	14.02500	14.22350	14.22350		18.19	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,159.61740	1.15962	1,018.54410	1.01854	1,159.617	19.83	0.72	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	68.85790	0.06886	89.68930	0.08969	68.858	22.22	0.10	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.05220	14.05220	14.25120	14.25120		18.29	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	205.89260	0.20589	161.22330	0.16122	205.893	17.34	0.25	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,707.12500	1.70713	1,546.94400	1.54694	1,707.125	21.02	0.81	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	50.48810	0.05049	62.55670	0.06256	50.488	23.49	0.07	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.08210	14.08210	14.28170	14.28170		18.37	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	20.87690	0.02088	17.33700	0.01734	20.877	17.89	0.04	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	302.23800	0.30224	241.28210	0.24128	302.238	17.57	0.32	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	12.95080	0.01295	17.60300	0.01760	12.951	26.19	0.02	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.12560	14.12560	14.32610	14.32610		18.53	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.13910	14.13910	14.34000	14.34000		18.52	0.00	117,015,191.60	8,276	111,434.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	28.06550	0.02807	22.28340	0.02228	28.066	17.75	0.04	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	174.77780	0.17478	136.24860	0.13625	174.778	17.30	0.20	0.00	0	147,650.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	234.40920	0.23441	186.20180	0.18620	234.409	17.43	0.25	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	277.57520	0.27758	221.06270	0.22106	277.575	17.58	0.28	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	333.17070	0.33317	268.25010	0.26825	333.171	17.75	0.32	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	417.00130	0.41700	341.75730	0.34176	417.001	17.99	0.37	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	439.68080	0.43968	361.84450	0.36184	439.681	18.05	0.38	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	702.32240	0.70232	812.50390	0.81250	702.322	18.34	0.56	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	563.22240	0.56322	472.50390	0.47250	563.222	18.34	0.44	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Put	662.73280	0.66273	0.00000	0.00000	662.733	18.56	0.49	13,823,638.80	2,000	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	674.53260	0.67453	573.06790	0.57307	674.533	18.59	0.49	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	734.98310	0.73498	627.23310	0.62723	734.983	18.75	0.52	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	830.07900	0.83008	714.51530	0.71452	830.079	18.99	0.55	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	862.90660	0.86291	745.04470	0.74504	862.907	19.07	0.56	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	950.95160	0.95095	827.12440	0.82712	950.952	19.28	0.59	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,000.13610	1.00014	872.88400	0.87288	1,000.136	19.40	0.61	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,072.03900	1.07204	940.06310	0.94006	1,072.039	19.58	0.63	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	1,206.02450	1.20602	1,067.24090	1.06724	1,206.024	19.90	0.66	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,221.25310	1.22125	1,081.75090	1.08175	1,221.253	19.93	0.66	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	360.35310	0.36035	421.75090	0.42175	360.353	19.93	0.34	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,376.99260	1.37699	1,230.70010	1.23070	1,376.993	20.29	0.70	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,384.93700	1.38494	1,238.32220	1.23832	1,384.937	20.31	0.70	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,537.66190	1.53766	1,386.10500	1.38611	1,537.662	20.61	0.73	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	276.76190	0.27676	326.10500	0.32611	276.762	20.61	0.27	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	258.66330	0.25866	305.98510	0.30599	258.663	20.76	0.26	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,619.56330	1.61956	1,465.98510	1.46599	1,619.563	20.76	0.75	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,677.62910	1.67763	1,522.12130	1.52212	1,677.629	20.87	0.76	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,770.02580	1.77003	1,611.62690	1.61163	1,770.026	21.03	0.77	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,872.31830	1.87232	1,710.97090	1.71097	1,872.318	21.21	0.79	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	204.47520	0.20448	242.85740	0.24286	204.475	21.28	0.21	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,045.96360	2.04596	1,880.13930	1.88014	2,045.964	21.50	0.81	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	150.96850	0.15097	180.08080	0.18008	150.969	21.96	0.16	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,467.01270	2.46701	2,292.56540	2.29257	2,467.013	22.20	0.85	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,521.86540	2.52187	2,346.48660	2.34649	2,521.865	22.29	0.86	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	129.29740	0.12930	154.51570	0.15452	129.297	22.32	0.14	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,669.16540	2.66917	2,491.47150	2.49147	2,669.165	22.52	0.87	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	113.63010	0.11363	134.56990	0.13457	113.630	22.71	0.12	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	106.39200	0.10639	123.55370	0.12355	106.392	23.05	0.12	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	103.97360	0.10397	120.65150	0.12065	103.974	23.17	0.11	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 19/12/2016	Foreign Exchange Future	17.00	Call	102.09680	0.10210	118.40020	0.11840	102.097	23.27	0.11	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	82.43740	0.08244	94.83830	0.09484	82.437	24.49	0.09	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	77.39100	0.07739	88.79770	0.08880	77.391	24.88	0.08	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	76.49990	0.07650	87.73200	0.08773	76.500	24.96	0.08	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	68.22110	0.06822	77.83060	0.07783	68.221	25.71	0.07	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	66.49880	0.06650	76.12590	0.07613	66.499	25.84	0.07	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	64.44690	0.06445	75.02340	0.07502	64.447	25.84	0.07	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	63.44280	0.06344	74.48290	0.07448	63.443	25.84	0.07	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	34.13590	0.03414	45.20940	0.04521	34.136	25.84	0.04	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	31.69130	0.03169	42.10900	0.04211	31.691	25.84	0.04	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	31.17070	0.03117	41.44740	0.04145	31.171	25.84	0.04	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	27.51330	0.02751	36.78440	0.03678	27.513	25.84	0.03	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	25.30240	0.02530	33.95210	0.03395	25.302	25.84	0.03	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	17.26250	0.01726	23.54910	0.02355	17.263	25.84	0.02	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	16.53580	0.01654	22.59920	0.02260	16.536	25.84	0.02	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	15.70180	0.01570	21.50680	0.02151	15.702	25.84	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	13.90770	0.01391	19.14820	0.01915	13.908	25.84	0.02	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	12.41720	0.01242	17.17840	0.01718	12.417	25.84	0.02	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	11.57660	0.01158	16.06310	0.01606	11.577	25.84	0.02	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	10.23420	0.01023	14.27420	0.01427	10.234	25.84	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	9.70530	0.00971	13.56680	0.01357	9.705	25.84	0.01	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	5.98490	0.00598	8.53610	0.00854	5.985	25.84	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	4.39120	0.00439	6.34320	0.00634	4.391	25.84	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	4.15600	0.00416	6.01700	0.00602	4.156	25.84	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.20710	14.20710	14.40930	14.40930		18.62	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	562.41340	0.56241	471.66330	0.47166	562.413	18.27	0.42	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	221.59120	0.22159	257.39350	0.25739	221.591	21.70	0.21	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.23970	14.23970	14.44260	14.44260		18.68	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	652.58650	0.65259	553.92030	0.55392	652.587	18.47	0.44	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	291.86730	0.29187	334.66610	0.33467	291.867	21.30	0.25	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.36890	14.36890	14.57420	14.57420		18.83	0.00	15,044,238.30	1,047	29,076.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,416.88170	1.41688	1,278.12490	1.27812	1,416.882	20.12	0.62	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,514.32330	1.51432	1,371.29620	1.37130	1,514.323	20.32	0.63	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,778.97770	1.77898	1,626.75420	1.62675	1,778.978	20.86	0.68	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,810.97170	1.81097	1,657.74900	1.65775	1,810.972	20.92	0.68	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,657.25860	2.65726	2,486.22800	2.48623	2,657.259	22.25	0.79	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	156.41250	0.15641	169.50270	0.16950	156.413	25.29	0.12	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	156.00150	0.15600	169.03410	0.16903	156.001	25.31	0.12	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	122.04480	0.12204	141.98990	0.14199	122.045	25.73	0.10	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	98.78320	0.09878	115.45340	0.11545	98.783	25.73	0.08	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	30.14890	0.03015	36.07310	0.03607	30.149	25.73	0.03	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.45180	14.45180	14.65840	14.65840		18.95	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	629.10130	0.62910	542.87780	0.54288	629.101	18.26	0.38	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	304.41370	0.30441	339.36860	0.33937	304.414	22.46	0.22	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 25/04/2017	Any day expiry										
					14.48770	14.48770	14.69500	14.69500		19.00	0.00	0.00	0	0.00
\$ / R	14.10	Put	On 25/04/2017	Any day expiry	713.11440	0.71311	621.07140	0.62107	713.114	18.45	0.40	0.00	0	1,000.00
\$ / R	16.67	Call	On 25/04/2017	Any day expiry	379.26300	0.37926	421.81000	0.42181	379.263	21.97	0.26	0.00	0	1,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	14.53680	14.53680	14.85160	14.85160		19.02	0.00	0.00	0	157,705.00
\$ / R	14.23	Put	On 19/06/2017	Foreign Exchange Future	850.21310	0.85021	712.08020	0.71208	850.213	18.59	0.42	0.00	0	2,000.00
\$ / R	14.89	Put	On 19/06/2017	Foreign Exchange Future	1,252.06070	1.25206	1,082.46660	1.08247	1,252.061	19.46	0.52	0.00	0	1,297.00
\$ / R	15.50	Put	On 19/06/2017	Foreign Exchange Future	1,678.67430	1.67867	1,482.01670	1.48202	1,678.674	20.26	0.60	0.00	0	150.00
\$ / R	15.78	Put	On 19/06/2017	Foreign Exchange Future	1,890.24040	1.89024	1,682.59350	1.68259	1,890.240	20.64	0.63	0.00	0	3,155.00
\$ / R	16.73	Call	On 19/06/2017	Foreign Exchange Future	464.29140	0.46429	543.64150	0.54364	464.291	21.87	0.28	0.00	0	2,000.00
\$ / R	18.15	Call	On 19/06/2017	Foreign Exchange Future	309.96220	0.30996	352.17810	0.35218	309.962	24.04	0.19	0.00	0	1,297.00
\$ / R	18.65	Call	On 19/06/2017	Foreign Exchange Future	278.55560	0.27856	314.23440	0.31423	278.556	24.93	0.17	0.00	0	150.00
\$ / R	19.71	Call	On 19/06/2017	Foreign Exchange Future	188.47740	0.18848	232.94580	0.23295	188.477	25.38	0.12	0.00	0	3,155.00
\$ / R			On 12/07/2017	Any day expiry	14.54400	14.54400	14.91730	14.91730		19.01	0.00	0.00	0	0.00
\$ / R	13.95	Put	On 12/07/2017	Any day expiry	731.56840	0.73157	595.53580	0.59554	731.568	18.21	0.37	0.00	0	1,000.00
\$ / R	17.98	Call	On 12/07/2017	Any day expiry	354.19480	0.35419	411.52520	0.41153	354.195	23.69	0.21	0.00	0	1,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	14.59540	14.59540	15.00930	15.00930		19.26	0.00	0.00	0	2,700.00
\$ / R			On 18/12/2017	Foreign Exchange Future	14.69040	14.69040	15.04760	15.04760		19.62	0.00	0.00	0	70.00
\$ / R			On 19/03/2018	Foreign Exchange Future	14.78550	14.78550	15.08590	15.08590		19.83	0.00	0.00	0	70.00
\$ / R			On 18/06/2018	Foreign Exchange Future	14.88050	14.88050	15.12420	15.12420		19.96	0.00	0.00	0	70.00
\$ / R MAXI			On 19/09/2016	Foreign Exchange Future	13.89390	13.89390	14.08960	14.08960		17.70	0.00	722,482.80	52	776.00
\$ / R MAXI			On 19/12/2016	Foreign Exchange Future	14.13910	14.13910	14.34000	14.34000		18.52	0.00	169,669.20	12	111.00
\$ / R MAXI			On 13/03/2017	Foreign Exchange Future	14.36890	14.36890	14.57420	14.57420		18.83	0.00	0.00	0	52.00
\$ / R MAXI			On 19/06/2017	Foreign Exchange Future	14.53680	14.53680	14.85160	14.85160		19.02	0.00	0.00	0	3.00
£ / R			On 15/08/2016	Any day expiry	18.11240	18.11240	18.60580	18.60580		15.02	0.00	0.00	0	131.00
£ / R			On 18/08/2016	Any day expiry	18.12350	18.12350	18.61890	18.61890		15.28	0.00	0.00	0	0.00
£ / R	19.00	Call	On 18/08/2016	Any day expiry	16.07520	0.01608	113.00420	0.11300	16.075	15.85	0.07	0.00	0	11,000.00
£ / R			On 31/08/2016	Any day expiry	18.17470	18.17470	18.67580	18.67580		15.04	0.00	0.00	0	3.00
£ / R			On 08/09/2016	Any day expiry	18.20850	18.20850	18.71290	18.71290		15.13	0.00	0.00	0	0.00
£ / R	21.20	Put	On 08/09/2016	Any day expiry	2,996.04110	2.99604	2,495.67870	2.49568	2,996.041	21.23	0.99	0.00	0	12,264.00
£ / R	25.85	Call	On 08/09/2016	Any day expiry	0.09990	0.00010	0.18830	0.00019	0.100	31.83	0.00	0.00	0	12,264.00
£ / R			On 19/09/2016	Foreign Exchange Future	18.25140	18.25140	18.75730	18.75730		15.35	0.00	186,511,056.60	10,219	51,990.00
£ / R	18.90	Put	On 19/09/2016	Foreign Exchange Future	825.19620	0.82520	504.22490	0.50422	825.196	16.13	0.72	0.00	0	1,050.00
£ / R	22.50	Call	On 19/09/2016	Foreign Exchange Future	5.44680	0.00545	6.14310	0.00614	5.447	24.95	0.01	0.00	0	500.00
£ / R	23.60	Call	On 19/09/2016	Foreign Exchange Future	5.52730	0.00553	5.96860	0.00597	5.527	29.84	0.01	0.00	0	700.00
£ / R	25.30	Call	On 19/09/2016	Foreign Exchange Future	0.84350	0.00084	2.22210	0.00222	0.843	30.52	0.00	0.00	0	800.00
£ / R			On 19/12/2016	Foreign Exchange Future	18.60720	18.60720	19.12400	19.12400		16.58	0.00	93,036.00	5	1,302.00
£ / R	17.13	Put	On 19/12/2016	Foreign Exchange Future	186.52780	0.18653	121.84920	0.12185	186.528	15.74	0.18	0.00	0	4,885.00
£ / R	18.41	Put	On 19/12/2016	Foreign Exchange Future	649.15940	0.64916	446.43670	0.44644	649.159	16.44	0.44	0.00	0	783.00
£ / R	21.41	Put	On 19/12/2016	Foreign Exchange Future	2,936.52180	2.93652	2,468.05060	2.46805	2,936.522	19.21	0.87	0.00	0	4,885.00
£ / R	23.01	Put	On 19/12/2016	Foreign Exchange Future	4,465.50950	4.46551	3,943.17410	3.94317	4,465.510	21.59	0.94	0.00	0	783.00
£ / R	24.46	Call	On 19/12/2016	Foreign Exchange Future	43.96290	0.04396	60.01600	0.06002	43.963	24.58	0.04	0.00	0	4,885.00
£ / R	26.94	Call	On 19/12/2016	Foreign Exchange Future	7.69150	0.00769	16.05420	0.01605	7.691	24.58	0.01	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 13/03/2017	Foreign Exchange Future			18.94620		18.94620		19.46980	19.46980		17.35	0.00	1,420,965.00	75	1,970.00
£ / R	On 25/04/2017	Any day expiry			19.12200		19.12200		19.64740	19.64740		17.73	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			19.21170		19.21170		19.88020	19.88020			0.00	0.00	0	37,392.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.49810		19.49810		20.22370	20.22370		18.14	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13760		0.13760		0.13973	0.13973		20.99	0.00	1,220,547.48	8,870	14,242.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14056		0.14056		0.14276	0.14276		20.21	0.00	54,820.35	390	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14341		0.14341		0.14562	0.14562		20.02	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14575		0.14575		0.14909	0.14909		20.19	0.00	0.00	0	0.00
€ / R	On 15/08/2016	Any day expiry			15.37200		15.37200		15.69890	15.69890		18.41	0.00	0.00	0	3.00
€ / R	On 26/08/2016	Any day expiry			15.41110		15.41110		15.74220	15.74220		16.47	0.00	0.00	0	39.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.50270		15.50270		15.84100	15.84100		16.61	0.00	71,250,409.20	4,596	35,824.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	118.01870		0.11802		67.48540	0.06749	118.019	16.10	0.22	32,345,381.77	9,300	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	246.62890		0.24663		402.38840	0.40239	246.629	17.17	0.39	111,075,540.08	18,600	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	72.05500		0.07205		134.75780	0.13476	72.055	18.64	0.14	40,820,909.62	18,600	20,000.00
€ / R	On 30/09/2016	Any day expiry			15.54360		15.54360		15.88320	15.88320		16.95	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.83930		15.83930		16.18850	16.18850		17.80	0.00	1,663,126.50	105	17,940.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	452.71770		0.45272		583.05030	0.58305	452.718	18.65	0.38	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,411.50910		1.41151		1,167.51560	1.16752	1,411.509	19.20	0.69	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	9.45200		0.00945		21.43130	0.02143	9.452	22.95	0.01	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.15960		16.15960		16.51640	16.51640		18.07	0.00	0.00	0	4,921.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.42280		16.42280		16.90610	16.90610		18.23	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.54410		16.54410		17.14070	17.14070		18.71	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.66841		97.66841		98.14521	98.14521			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.73973		94.73973		95.22427	95.22427			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.49536		93.49536		93.98472	93.98472			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.56417		95.56417		96.05210	96.05210			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.07201		100.07201		100.07515	100.07515			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.02808		100.02808		100.03442	100.03442			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.67131		99.67131		99.68410	99.68410			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.76214		99.76214		99.78069	99.78069			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.07875		100.07875		100.10343	100.10343			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.39830		99.39830		99.43249	99.43249			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.09956		99.09956		99.13769	99.13769			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.20495		99.20495		99.24457	99.24457			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.07703		98.07703		98.28859	98.28859			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.40252		97.40252		97.62408	97.62408			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.69148		96.69148		96.92493	96.92493			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.95401		96.95401		97.20211	97.20211			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	497.39600		497.39600		495.96800	495.96800			0.00	9,947,920.00	2	0.00
AL37	On 03/11/2016	Index Future	506.74200		506.74200		505.39000	505.39000			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	516.67100		516.67100		515.31000	515.31000			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	579.97400		579.97400		576.77400	576.77400			0.00	11,599,480.00	2	0.00
AL7T	On 03/11/2016	Index Future	591.36200		591.36200		587.73200	587.73200			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	602.94900		602.94900		599.26800	599.26800			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	529.21100		529.21100		525.77700	525.77700			0.00	222,268,620.00	42	0.00
ALBI	On 03/11/2016	Index Future	540.04000		540.04000		535.76500	535.76500			0.00	0.00	0	725.00
ALBI	On 02/02/2017	Index Future	550.62000		550.62000		546.28200	546.28200			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	561.96600		561.96600		557.54700	557.54700			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.57400		10.57400		10.70930	10.70930		12.84	0.00	3,447,124.00	326	8,685.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.73420		10.73420		10.87240	10.87240		13.37	0.00	10,734.20	1	125.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.88650		10.88650		11.02760	11.02760		13.89	0.00	10,886.50	1	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.98810		10.98810		11.21160	11.21160		14.42	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.00860		11.00860		11.30670	11.30670		14.85	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.65870		10.65870		10.79440	10.79440		13.90	0.00	106,587.00	10	10.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.85110		10.85110		10.98950	10.98950		14.47	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.03190		11.03190		11.17250	11.17250		14.86	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.30930		14.30930		14.64630	14.64630		16.85	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.63950		14.63950		14.98540	14.98540		18.10	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.95320		14.95320		15.30680	15.30680		18.65	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.08770		2.08770		2.12020	2.12020		15.53	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.11660		2.11660		2.14890	2.14890		15.72	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.14280		2.14280		2.17480	2.17480		16.75	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.08770		2.08770		2.13270	2.13270		15.62	0.00	0.00	0	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.13390		2.13390		2.18020	2.18020		16.26	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	10.05500	82.33982		10.15668	81.65226				0.00	557,522,921.22	6,771	0.00
ES33	On 03/11/2016	Bond Future	10.09749	80.26680		10.22796	79.39423				0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.16325	81.83947		10.29751	80.95279				0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.21582	79.73043		10.35415	78.82666				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/08/2016	Bond Future	10.16500	87.35993		10.26663	86.56360				0.00	0.00	0	0.00
ES42	On 03/11/2016	Bond Future	10.19963	84.97935		10.33516	83.92769				0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.26053	86.64454		10.39983	85.57547				0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.31286	84.16746		10.45631	83.07762				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	526.49500	526.49500		523.28700	523.28700				0.00	305,367,100.00	58	0.00
GOVI	On 03/11/2016	GOVI	537.11500	537.11500		533.22800	533.22800				0.00	16,113,450.00	3	417.00
GOVI	On 02/02/2017	GOVI	547.63800	547.63800		543.69500	543.69500				0.00	0.00	0	26.00
GOVI	On 04/05/2017	GOVI	558.92300	558.92300		554.90600	554.90600				0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.79210	1.79210		1.81640	1.81640			17.52	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.82560	1.82560		1.85050	1.85050			18.35	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.85650	1.85650		1.88180	1.88180			18.35	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.68833	127.68833		127.71394	127.71394				0.00	92,701,727.58	726	0.00
I2025	On 03/11/2016	Bond Future	130.09297	130.09297		130.12146	130.12146				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	107.59809	107.59809		107.61896	107.61896				0.00	57,134,585.79	531	0.00
I2033	On 03/11/2016	Bond Future	108.60762	108.60762		108.63108	108.63108				0.00	0.00	0	4,275.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/08/2016	Bond Future	133.95583	133.95583		133.98202	133.98202				0.00	1,341,433,681.62	10,014	0.00
I2038	On 03/11/2016	Bond Future	136.47859	136.47859		136.50764	136.50764				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	133.83314	133.83314		133.85850	133.85850				0.00	1,901,902,752.54	14,211	0.00
I2046	On 03/11/2016	Bond Future	134.85551	134.85551		134.88418	134.88418				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	142.34491		142.34491		142.37195	142.37195			0.00	750,015,330.79	5,269	0.00
I2050	On 03/11/2016	Bond Future	145.02573		145.02573		145.05569	145.05569			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	247.36900		247.36900		247.41800	247.41800			0.00	239,947,930.00	97	0.00
IGOV	On 03/11/2016	Index Future	252.07900		252.07900		252.13300	252.13300			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	257.03300		257.03300		257.09800	257.09800			0.00	0.00	0	55.00
IGOV	On 04/05/2017	Index Future	262.34400		262.34400		262.41400	262.41400			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	669.82300		669.82300		670.23500	670.23500			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	682.59800		682.59800		683.02000	683.02000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	696.04600		696.04600		696.47700	696.47700			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	7.37000		92.63000		7.38000	92.62000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.39000		92.61000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.42000		92.58000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.49000		92.51000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.50000		92.50000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.52000		92.48000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.57000		92.43000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.60000		92.40000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.62000		92.38000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.63000		92.37000		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	0.13580		0.13580		0.13780	0.13780			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13610		0.13610		0.13770	0.13770			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13630		0.13630		0.13760	0.13760			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.04130		0.04130		0.04180	0.04180			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.03970		0.03970		0.04030	0.04030			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.03910		0.03910		0.03980	0.03980			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	9.96340		9.96340		10.16680	10.16680		13.91	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.10340		10.10340		10.31060	10.31060		14.51	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.23780		10.23780		10.44730	10.44730		15.16	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.31980		1.31980		1.33050	1.33050			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.33250		1.33250		1.34180	1.34180			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.34860		1.34860		1.35950	1.35950			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future	1.31360		1.31360		1.33130	1.33130			0.00	2,627.20	2	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.31600		1.31600		1.33360	1.33360			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.31860		1.31860		1.33590	1.33590			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11580		1.11580		1.12430	1.12430			0.00	1,115.80	1	11,956.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12020		1.12020		1.12890	1.12890			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12460		1.12460		1.13330	1.13330			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.56000		114.56842		8.64596	113.93679		9.55	0.00	2,767,858,458.78	24,159	0.00
R186	On 03/11/2016	Bond Future			8.58211		116.79409		8.68150	116.07761		9.19	0.00	1,167,940.90	10	93,026.00
R186	On 03/11/2016	Bond Future	9.10	Put	795.11000		0.79511		1,016.75000	1.01675	795.110	9.39	0.24	0.00	0	5,200.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,998.40000		4.99840		4,472.90000	4.47290	4,998.400	9.44	0.80	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	6,127.57000		6.12757		5,549.09000	5.54909	6,127.570	9.56	0.86	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	219.26000		0.21926		305.01000	0.30501	219.260	9.71	0.08	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	193.28000		0.19328		271.01000	0.27101	193.280	9.74	0.07	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.60749		113.77827		8.71025	113.05191		9.37	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	2,394.66000		2.39466		2,124.71000	2.12471	2,394.660	9.27	0.45	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,087.54000		2.08754		2,418.01000	2.41801	2,087.540	9.45	0.38	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,068.55000		1.06855		1,280.39000	1.28039	1,068.550	9.74	0.23	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	925.77000		0.92577		1,117.96000	1.11796	925.770	9.80	0.20	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.61846		116.12440		8.72511	115.38480		9.14	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future			299.26830		299.26830		299.32841	299.32841			0.00	428,552,205.60	1,432	0.00
R197	On 03/11/2016	Bond Future			304.90421		304.90421		304.97113	304.97113			0.00	0.00	0	1,589.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future			248.09864		248.09864		248.14678	248.14678		8.51	0.00	3,463,208,915.76	13,959	0.00
R202	On 03/11/2016	Bond Future			252.77084		252.77084		252.82464	252.82464			0.00	0.00	0	36,773.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.28000		100.78647		8.35586	100.41554		6.96	0.00	163,475,654.34	1,622	0.00
R2023	On 03/11/2016	Bond Future			8.30557		98.77251		8.39010	98.37149		6.89	0.00	0.00	0	11,971.00
R2023	On 02/02/2017	Bond Future			8.32863		100.70762		8.41685	100.30242		6.65	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.32523		98.84782		8.41782	98.43573		6.61	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.51000		104.07202		7.55525	104.02485		1.18	0.00	2,356,919,036.94	22,647	0.00
R203	On 03/11/2016	Bond Future			7.47378		101.84343		7.51726	101.80796		0.94	0.00	60,291,310.56	592	30,354.00
R203	On 02/02/2017	Bond Future			7.30241		103.83882		7.35820	103.80642		0.66	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.45217		101.80352		6.54183	101.77199		0.40	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R203		On 15/09/2017	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2030		On 04/08/2016	Bond Future	8.94000	92.93469		9.03101	92.26943			0.00	1,736,391,747.96	18,684	0.00
R2030		On 03/11/2016	Bond Future	8.95580	94.82896		9.07009	94.00315			0.00	148,312,493.44	1,564	29,113.00
R2030		On 02/02/2017	Bond Future	8.98653	92.68077		9.10410	91.84222			0.00	0.00	0	0.00
R2030		On 04/05/2017	Bond Future	9.00898	94.59218		9.13022	93.73771			0.00	0.00	0	0.00
R2030		On 31/01/2030	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032		On 04/08/2016	Bond Future	9.06000	96.25286		9.15108	95.53973		12.88	0.00	319,463,242.34	3,319	0.00
R2032		On 03/11/2016	Bond Future	9.07949	94.06165		9.19377	93.17627		13.10	0.00	0.00	0	12,317.00
R2032		On 02/02/2017	Bond Future	9.11421	95.90464		9.23159	95.00548		12.87	0.00	0.00	0	0.00
R2032		On 04/05/2017	Bond Future	9.13715	93.72062		9.25799	92.80430		13.20	0.00	0.00	0	0.00
R2032		On 31/03/2032	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2035		On 04/08/2016	Bond Future	9.12500	101.70715		9.22602	100.83253			0.00	114,725,665.20	1,128	0.00
R2035		On 03/11/2016	Bond Future	9.13955	99.33731		9.26907	98.22573			0.00	0.00	0	4,315.00
R2035		On 02/02/2017	Bond Future	9.17573	101.28349		9.30875	100.15378			0.00	0.00	0	0.00
R2035		On 04/05/2017	Bond Future	9.19759	98.86441		9.33430	97.71292			0.00	0.00	0	0.00
R2035		On 28/02/2035	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037		On 04/08/2016	Bond Future	9.17500	94.04159		9.27600	93.16748		14.94	0.00	1,726,227,426.04	18,356	0.00
R2037		On 03/11/2016	Bond Future	9.18119	96.07386		9.31565	94.91809		14.62	0.00	0.00	0	40,229.00
R2037		On 02/02/2017	Bond Future	9.21321	93.69963		9.35114	92.52464		15.05	0.00	0.00	0	0.00
R2037		On 04/05/2017	Bond Future	9.23814	95.63218		9.37982	94.43437		14.81	0.00	0.00	0	0.00
R2037		On 31/01/2037	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204		On 04/08/2016	Bond Future	7.72000	101.67239		7.77578	101.55350		2.64	0.00	1,613,134,139.74	15,866	0.00
R204		On 03/11/2016	Bond Future	7.73288	103.55910		7.78348	103.46164		2.29	0.00	19,261,992.60	186	29,062.00
R204		On 02/02/2017	Bond Future	7.70370	101.54683		7.75943	101.45120		2.09	0.00	0.00	0	0.00
R204		On 04/05/2017	Bond Future	7.59958	103.64050		7.66350	103.54443		1.79	0.00	0.00	0	0.00
R204		On 21/12/2018	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204/R203		On 21/12/2018	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040		On 06/10/2015	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040		On 04/08/2016	Bond Future	9.20500	98.28170		9.30599	97.34002		15.63	0.00	294,157,128.10	2,993	0.00
R2040		On 03/11/2016	Bond Future	9.21081	100.41438		9.34519	99.16906		15.32	0.00	0.00	0	3,584.00
R2040		On 02/02/2017	Bond Future	9.24257	97.87486		9.38035	96.60871		15.78	0.00	0.00	0	0.00
R2040		On 04/05/2017	Bond Future	9.26743	99.89358		9.40888	98.60270		15.52	0.00	0.00	0	0.00
R2040		On 31/01/2040	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044		On 04/08/2016	Bond Future	9.24500	95.32556		9.34597	94.37445		16.35	0.00	1,444,468,210.68	15,153	0.00
R2044		On 03/11/2016	Bond Future	9.25028	97.40594		9.38456	96.14771		16.06	0.00	0.00	0	18,597.00
R2044		On 02/02/2017	Bond Future	9.28167	94.93272		9.41926	93.65328		16.56	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 04/05/2017	Bond Future			9.30643		96.89072		9.44756	95.58635		16.31	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.23000		98.96953		9.33595	97.94452		16.20	0.00	5,172,444,546.39	52,263	0.00
R2048	On 03/11/2016	Bond Future			9.24169		96.63860		9.37597	95.34688		16.69	0.00	0.00	0	61,337.00
R2048	On 02/02/2017	Bond Future			9.27538		98.53193		9.41298	97.21844		16.43	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.29655		96.11958		9.43756	94.78047		16.95	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future			7.90500		98.56931		7.98084	98.34822		3.96	0.00	3,015,038,054.28	30,588	0.00
R207	On 03/11/2016	Bond Future			7.94008		100.36006		8.00006	100.19615		3.53	0.00	477,312,445.36	4,756	57,482.00
R207	On 02/02/2017	Bond Future			7.93737		98.68336		8.00161	98.51991		3.35	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,640.21000		2.64021		2,505.75000	2.50575	2,640.210	3.53	0.85	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.90137		100.71813		7.97161	100.55278		3.04	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.06500		97.41432		8.13593	97.15287		5.26	0.00	3,079,169,240.88	31,609	0.00
R208	On 03/11/2016	Bond Future			8.09506		95.82158		8.16481	95.57588		4.99	0.00	368,913,083.00	3,850	34,900.00
R208	On 02/02/2017	Bond Future			8.10770		97.69904		8.18128	97.45205		4.68	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.08985		96.30835		8.16838	96.05774		4.53	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future			9.08500		76.48522		9.18595	75.75625		14.84	0.00	1,947,084,245.54	25,457	0.00
R209	On 03/11/2016	Bond Future			9.09434		74.95609		9.22348	74.02925		15.14	0.00	1,274,253.53	17	35,718.00
R209	On 03/11/2016	Bond Future	10.25	Put	230.01000		0.23001		333.51000	0.33351	230.010	16.04	0.08	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.12438		76.42478		9.25664	75.48246		14.94	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.14418		74.84792		9.27982	73.88728		15.40	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			187.53700		187.53700		187.57380	187.57380			0.00	72,764,356.00	388	0.00
R210	On 03/11/2016	Bond Future			188.79808		188.79808		188.83912	188.83912			0.00	0.00	0	2,269.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R211	On 04/08/2016	Bond Future	139.68437		139.68437		139.71238	139.71238			0.00	3,073,056.14	22	0.00
R211	On 03/11/2016	Bond Future	142.31494		142.31494		142.34611	142.34611			0.00	0.00	0	56.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/08/2016	Bond Future	146.20103		146.20103		146.23045	146.23045			0.00	583,195,908.67	3,989	0.00
R212	On 03/11/2016	Bond Future	148.95433		148.95433		148.98711	148.98711			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	8.98000		87.18435		9.07097	86.54014		12.61	0.00	745,164,639.45	8,547	0.00
R213	On 03/11/2016	Bond Future	8.99765		85.41573		9.11176	84.61578		12.79	0.00	0.00	0	42,560.00
R213	On 02/02/2017	Bond Future	9.03160		87.08920		9.14883	86.27673		12.60	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.05054		85.32958		9.17114	84.50165		12.94	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	9.16500		77.01576		9.26590	76.25153		15.63	0.00	758,066,125.68	9,843	0.00
R214	On 03/11/2016	Bond Future	9.16990		75.39866		9.30404	74.38743		16.03	0.00	20,357,638.20	270	29,419.00
R214	On 02/02/2017	Bond Future	9.20171		76.87585		9.33907	75.84756		15.82	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.22107		75.15965		9.36176	74.11131		16.31	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	24,310.11000		24,310.11000		24,762.46000	24,762.46000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	24,767.13000		24,767.13000		25,229.39000	25,229.39000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.34580		10.34580		10.53020	10.53020		14.57	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.52330		10.52330		10.71150	10.71150		15.11	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.56300		4.56300		4.66170	4.66170		12.87	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.54690		4.54690		4.64750	4.64750		13.48	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.32980		1.32980		1.32980	1.32980			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.27460		1.27460		1.27460	1.27460			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.22960		1.22960		1.22960	1.22960			0.00	0.00	0	0.00
Total for Derivatives :												39,621,415,372.54	484,757	3,556,083.00
Grand Total:												39,621,415,372.54	484,757	3,556,083.00