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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2016

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 01/09/2016	Any day expiry	14.73650	14.73650		14.70280	14.70280		38.00	0.00	271,151,600.00	18,400	0.00	
\$ / R	On 05/09/2016	Any day expiry	14.68180	14.68180		14.70920	14.70920		25.44	0.00	0.00	0	55.00	
\$ / R	On 06/09/2016	Any day expiry	14.68180	14.68180		14.71130	14.71130		25.39	0.00	0.00	0	0.00	
\$ / R	On 08/09/2016	Any day expiry	14.67640	14.67640		14.72200	14.72200		25.30	0.00	0.00	0	0.00	
\$ / R	On 09/09/2016	Any day expiry	14.67930	14.67930		14.72730	14.72730		24.80	0.00	0.00	0	0.00	
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	102.17390	0.10217	132.40680	0.13241	102.174	25.95	0.29	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	3.03810	0.00304	5.01910	0.00502	3.038	34.55	0.01	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry	14.69060	14.69060		14.74540	14.74540		22.77	0.00	0.00	0	0.00	
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	404.47440	0.40447	395.58890	0.39559	404.474	23.69	0.65	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.41870	0.00042	1.40050	0.00140	0.419	43.72	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry	14.69640	14.69640		14.74980	14.74980		22.49	0.00	0.00	0	259.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70810	14.70810		14.75860	14.75860		21.69	0.00	1,291,282,931.40	87,794	446,449.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	13.00	Put	4.91650	0.00492	4.88210	0.00488	4.916	26.21	0.02	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	9.29510	0.00930	9.00690	0.00901	9.295	25.29	0.03	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	14.54390	0.01454	16.11640	0.01612	14.544	23.21	0.05	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	16.16020	0.01616	18.34710	0.01835	16.160	22.73	0.05	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	20.05990		0.02006		23.78010	0.02378	20.060	21.75	0.06	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	20.81060		0.02081		24.83030	0.02483	20.811	21.59	0.07	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	24.15810		0.02416		29.51620	0.02952	24.158	20.94	0.08	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Put	40.68560		0.04069		47.41430	0.04741	40.686	19.69	0.13	0.00	0	3,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	748.78560		0.74879		806.01430	0.80601	748.786	19.69	0.88	0.00	0	47,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	588.84670		0.58885		646.10360	0.64610	588.847	20.26	0.79	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	80.74670		0.08075		87.50360	0.08750	80.747	20.26	0.21	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	516.68820		0.51669		573.20120	0.57320	516.688	20.55	0.74	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	181.63950		0.18164		184.44050	0.18444	181.640	21.12	0.37	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	335.19930		0.33520		386.08390	0.38608	335.199	21.40	0.57	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	227.09930		0.22710		227.48390	0.22748	227.099	21.40	0.43	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	325.00200		0.32500		375.34670	0.37535	325.002	21.46	0.56	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	278.44110		0.27844		275.95840	0.27596	278.441	21.69	0.49	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	277.66660		0.27767		324.89640	0.32490	277.667	21.76	0.50	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	312.48860		0.31249		307.73680	0.30774	312.489	21.90	0.52	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	175.59390		0.17559		214.10640	0.21411	175.594	22.74	0.36	20,979,811.68	4,000	5,650.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	467.49390		0.46749		455.50640	0.45551	467.494	22.74	0.64	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	124.51990		0.12452		156.70840	0.15671	124.520	23.44	0.27	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	104.46930		0.10447		133.58780	0.13359	104.469	23.79	0.24	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	949.60850		0.94961		922.03340	0.92203	949.609	24.38	0.86	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,037.88160		1.03788		1,008.50350	1.00850	1,037.882	24.43	0.88	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	31.48310		0.03148		49.68490	0.04968	31.483	24.51	0.09	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	20.62990		0.02063		35.81540	0.03582	20.630	24.60	0.06	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	10.53360		0.01053		18.66640	0.01867	10.534	25.99	0.03	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	8.88280		0.00888		15.55180	0.01555	8.883	26.65	0.03	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	7.44350		0.00744		12.81760	0.01282	7.444	27.37	0.02	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	7.24900		0.00725		12.44700	0.01245	7.249	27.49	0.02	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	6.87900		0.00688		11.74190	0.01174	6.879	27.71	0.02	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	2.44230		0.00244		3.18360	0.00318	2.442	33.43	0.01	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	1.43810		0.00144		1.84760	0.00185	1.438	46.18	0.00	0.00	0	17,500.00
\$ / R	On 22/09/2016	Any day expiry			14.71690		14.71690		14.76520	14.76520		21.65	0.00	0.00	0	0.00
\$ / R	On 22/09/2016	Any day expiry	14.20	Put	96.00170		0.09600		97.22620	0.09723	96.002	20.41	0.23	0.00	0	16,500.00
\$ / R	On 27/09/2016	Any day expiry			14.73150		14.73150		14.77620	14.77620		21.35	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.73440		14.73440		14.77840	14.77840		21.36	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.32510		0.00033		0.30270	0.00030	0.325	26.90	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	19.64270		0.01964		16.70420	0.01670	19.643	20.50	0.06	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	3.79590		0.00380		3.08370	0.00308	3.796	32.60	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	3.65700		0.00366		2.94520	0.00295	3.657	33.60	0.01	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			14.73730		14.73730		14.78060	14.78060		21.35	0.00	0.00	0	2,740.00
\$ / R	On 30/09/2016	Any day expiry			14.74020		14.74020		14.78280	14.78280		21.36	0.00	0.00	0	2,856.00
\$ / R	On 03/10/2016	Any day expiry			14.74900		14.74900		14.69480	14.69480		21.03	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	293.76610		0.29377		0.00000	0.00000	293.766	20.71	0.43	115,345,950.91	18,400	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	361.55000		0.36155		0.00000	0.00000	361.550	21.06	0.51	274,557,580.21	36,800	18,400.00
\$ / R	On 05/10/2016	Any day expiry			14.75490		14.75490		14.79510	14.79510		21.04	0.00	0.00	0	32.00

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 10/10/2016	Any day expiry		14.76930	14.76930	14.80960	14.80960		20.69	0.00	0.00	0	2,700.00	
\$ / R		On 12/10/2016	Any day expiry		14.77500	14.77500	14.81530	14.81530		20.83	0.00	0.00	0	0.00	
\$ / R		On 14/10/2016	Any day expiry		14.78070	14.78070	14.82110	14.82110		20.82	0.00	0.00	0	830.00	
\$ / R		On 19/10/2016	Any day expiry		14.79510	14.79510	14.83550	14.83550		20.62	0.00	0.00	0	0.00	
\$ / R		On 19/10/2016	Any day expiry	14.58	Call	544.19610	0.54420	563.66300	0.56366	544.196	20.15	0.59	47,144,476.17	5,350	12,000.00
\$ / R		On 26/10/2016	Any day expiry		14.81510	14.81510	14.85570	14.85570		20.45	0.00	0.00	0	0.00	
\$ / R		On 26/10/2016	Any day expiry	11.80	Put	2.95220	0.00295	2.67320	0.00267	2.952	24.01	0.01	0.00	0	250.00
\$ / R		On 26/10/2016	Any day expiry	13.50	Put	44.15080	0.04415	39.77650	0.03978	44.151	18.22	0.09	0.00	0	150.00
\$ / R		On 26/10/2016	Any day expiry	18.77	Call	7.81880	0.00782	7.63890	0.00764	7.819	27.28	0.01	0.00	0	250.00
\$ / R		On 26/10/2016	Any day expiry	18.85	Call	7.02870	0.00703	6.84920	0.00685	7.029	27.31	0.01	0.00	0	150.00
\$ / R		On 27/10/2016	Any day expiry		14.81800	14.81800	14.85860	14.85860		20.45	0.00	0.00	0	2,000.00	
\$ / R		On 27/10/2016	Any day expiry	13.25	Put	24.88280	0.02488	23.86360	0.02386	24.883	18.19	0.05	0.00	0	9,960.00
\$ / R		On 27/10/2016	Any day expiry	14.25	Put	212.46960	0.21247	195.63970	0.19564	212.470	19.35	0.29	0.00	0	2,000.00
\$ / R		On 27/10/2016	Any day expiry	14.96	Call	417.18260	0.41718	427.55610	0.42756	417.183	20.85	0.47	0.00	0	2,000.00
\$ / R		On 27/10/2016	Any day expiry	15.06	Put	622.78800	0.62279	591.22340	0.59122	622.788	21.10	0.56	0.00	0	9,960.00
\$ / R		On 27/10/2016	Any day expiry	16.14	Call	139.34430	0.13934	140.29370	0.14029	139.344	23.74	0.19	0.00	0	9,960.00
\$ / R		On 07/11/2016	Any day expiry		14.84950	14.84950	14.89050	14.89050		20.37	0.00	163,485.30	11	11.00	
\$ / R		On 07/11/2016	Any day expiry	14.95	Put	576.37690	0.57638	549.04380	0.54904	576.377	20.61	0.51	0.00	0	8,695.00
\$ / R		On 07/11/2016	Any day expiry	16.36	Call	146.38790	0.14639	148.78640	0.14879	146.388	23.86	0.19	0.00	0	8,695.00
\$ / R		On 10/11/2016	Any day expiry		14.85830	14.85830	14.89930	14.89930		20.46	0.00	0.00	0	0.00	
\$ / R		On 10/11/2016	Any day expiry	13.60	Call	1,338.42870	1.33843	1,373.85180	1.37385	1,338.429	18.49	0.87	0.00	0	20,000.00
\$ / R		On 10/11/2016	Any day expiry	14.25	Call	853.81670	0.85382	879.64200	0.87964	853.817	19.31	0.70	0.00	0	30,000.00
\$ / R		On 17/11/2016	Any day expiry		14.87870	14.87870	14.91970	14.91970		20.55	0.00	0.00	0	0.00	
\$ / R		On 17/11/2016	Any day expiry	13.26	Put	50.49680	0.05050	47.08310	0.04708	50.497	18.72	0.08	0.00	0	9,615.00
\$ / R		On 17/11/2016	Any day expiry	15.60	Put	1,043.46460	1.04346	1,011.72570	1.01173	1,043.465	22.11	0.66	0.00	0	9,615.00
\$ / R		On 17/11/2016	Any day expiry	17.09	Call	102.91030	0.10291	105.76890	0.10577	102.910	25.12	0.13	0.00	0	9,615.00
\$ / R		On 28/11/2016	Any day expiry		14.91080	14.91080	14.95170	14.95170		20.50	0.00	0.00	0	0.00	
\$ / R		On 28/11/2016	Any day expiry	11.80	Put	6.96220	0.00696	6.68600	0.00669	6.962	21.69	0.01	0.00	0	250.00
\$ / R		On 28/11/2016	Any day expiry	13.50	Put	89.27600	0.08928	83.23860	0.08324	89.276	18.49	0.13	0.00	0	150.00
\$ / R		On 28/11/2016	Any day expiry	19.40	Call	38.24750	0.03825	40.92180	0.04092	38.248	30.20	0.04	0.00	0	400.00
\$ / R		On 13/12/2016	Any day expiry		14.95480	14.95480	14.99590	14.99590		20.51	0.00	0.00	0	250.00	
\$ / R		On 14/12/2016	Any day expiry		14.95770	14.95770	14.99890	14.99890		20.50	0.00	0.00	0	251.00	
\$ / R		On 19/12/2016	Foreign Exchange Future		14.97250	14.97250	15.01370	15.01370		20.42	0.00	1,203,384,742.50	80,373	114,006.00	
\$ / R		On 19/12/2016	Foreign Exchange Future	11.80	Put	9.67670	0.00968	9.08700	0.00909	9.677	20.73	0.02	0.00	0	250.00
\$ / R		On 19/12/2016	Foreign Exchange Future	12.50	Put	27.24340	0.02724	25.39470	0.02539	27.243	19.53	0.04	14,661,360.65	24,146	0.00
\$ / R		On 19/12/2016	Foreign Exchange Future	12.59	Put	30.91290	0.03091	28.80180	0.02880	30.913	19.37	0.05	0.00	0	2,800.00
\$ / R		On 19/12/2016	Foreign Exchange Future	13.00	Put	53.93370	0.05393	50.20130	0.05020	53.934	18.67	0.08	0.00	0	148,350.00
\$ / R		On 19/12/2016	Foreign Exchange Future	13.22	Put	71.77110	0.07177	66.82240	0.06682	71.771	18.29	0.10	0.00	0	725.00
\$ / R		On 19/12/2016	Foreign Exchange Future	13.34	Call	1,719.74800	1.71975	1,753.12520	1.75313	1,719.748	18.32	0.89	0.00	0	2,800.00
\$ / R		On 19/12/2016	Foreign Exchange Future	13.34	Put	87.24800	0.08725	79.42520	0.07943	87.248	18.32	0.11	0.00	0	7,800.00
\$ / R		On 19/12/2016	Foreign Exchange Future	13.35	Put	88.75000	0.08875	80.83380	0.08083	88.750	18.33	0.12	0.00	0	4,500.00
\$ / R		On 19/12/2016	Foreign Exchange Future	13.50	Put	113.63970	0.11364	104.26770	0.10427	113.640	18.47	0.14	0.00	0	25,586.00
\$ / R		On 19/12/2016	Foreign Exchange Future	13.70	Call	1,426.69480	1.42669	1,456.43310	1.45643	1,426.695	18.65	0.82	0.00	0	1,230.00
\$ / R		On 19/12/2016	Foreign Exchange Future	13.70	Put	154.19480	0.15419	142.73310	0.14273	154.195	18.65	0.18	0.00	0	3,000.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	165.74100	0.16574	153.73580	0.15374	165.741	18.69	0.19	4,445,249.93	1,580	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	170.52230	0.17052	158.29690	0.15830	170.522	18.71	0.19	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	1,205.80760	1.20581	1,231.37500	1.23138	1,205.808	18.95	0.76	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	233.30760	0.23331	217.67500	0.21767	233.308	18.95	0.24	0.00	0	88,390.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	1,151.86480	1.15186	1,176.44270	1.17644	1,151.865	19.07	0.74	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	1,145.24460	1.14524	1,169.69820	1.16970	1,145.245	19.09	0.74	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	266.14890	0.26615	249.28100	0.24928	266.149	19.10	0.27	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	273.04490	0.27304	255.92860	0.25593	273.045	19.13	0.27	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	1,086.88630	1.08689	1,110.23250	1.11023	1,086.886	19.23	0.72	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	301.72030	0.30172	283.62220	0.28362	301.720	19.26	0.29	1,362,421.02	329	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	320.53220	0.32053	301.82200	0.30182	320.532	19.34	0.30	0.00	0	1,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	340.03000	0.34003	320.71440	0.32071	340.030	19.41	0.31	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	988.62090	0.98862	1,010.02570	1.01003	988.621	19.47	0.68	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	402.62640	0.40263	381.52380	0.38152	402.626	19.65	0.35	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	897.35150	0.89735	916.86710	0.91687	897.351	19.72	0.64	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	424.85150	0.42485	403.16710	0.40317	424.852	19.72	0.36	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	485.77580	0.48578	462.61520	0.46262	485.776	19.92	0.39	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	500.47440	0.50047	0.00000	0.00000	500.474	19.97	0.40	240,774,263.20	40,000	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	520.43650	0.52044	496.50320	0.49650	520.437	20.03	0.41	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	572.15610	0.57216	547.15170	0.54715	572.156	20.19	0.44	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	716.91180	0.71691	732.48480	0.73248	716.912	20.28	0.55	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	671.92380	0.67192	644.78010	0.64478	671.924	20.48	0.48	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	656.17610	0.65618	669.82470	0.66982	656.176	20.51	0.52	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	683.67610	0.68368	656.12470	0.65612	683.676	20.51	0.48	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	806.35330	0.80635	777.06660	0.77707	806.353	20.89	0.53	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	812.72320	0.81272	783.35640	0.78336	812.723	20.91	0.53	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	510.35430	0.51035	520.73200	0.52073	510.354	21.26	0.43	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	937.85430	0.93785	907.03200	0.90703	937.854	21.26	0.57	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	485.39440	0.48539	495.06550	0.49507	485.394	21.42	0.41	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	479.40460	0.47940	488.85090	0.48885	479.405	21.46	0.41	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,006.90460	1.00690	975.15090	0.97515	1,006.905	21.46	0.59	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,056.53340	1.05653	1,024.35030	1.02435	1,056.533	21.60	0.61	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,136.32240	1.13632	1,103.50220	1.10350	1,136.322	21.82	0.63	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,225.73430	1.22573	1,192.27790	1.19228	1,225.734	22.06	0.65	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	386.17960	0.38618	393.67500	0.39367	386.180	22.17	0.34	3,562,247.57	658	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	352.30970	0.35231	359.11590	0.35912	352.310	22.47	0.32	0.00	0	25,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,379.80970	1.37981	1,345.41590	1.34542	1,379.810	22.47	0.68	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	290.92870	0.29093	297.23900	0.29724	290.929	23.05	0.27	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,760.80860	1.76081	1,725.24530	1.72525	1,760.809	23.33	0.75	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,811.18690	1.81119	1,775.38930	1.77539	1,811.187	23.43	0.76	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	250.56460	0.25056	255.89190	0.25589	250.565	23.47	0.24	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,947.34360	1.94734	1,910.96950	1.91097	1,947.344	23.71	0.78	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	218.84690	0.21885	223.40840	0.22341	218.847	23.85	0.21	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	200.97140	0.20097	205.10530	0.20511	200.971	24.09	0.20	0.00	0	20,000.00

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	16.96	Call	194.98340	0.19498	198.97420	0.19897	194.983	24.18	0.19	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	190.33810	0.19034	194.21770	0.19422	190.338	24.25	0.19	286,602,764.93	102,666	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	151.00690	0.15101	153.96990	0.15397	151.007	24.93	0.15	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	141.64960	0.14165	144.39720	0.14440	141.650	25.12	0.14	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	129.40130	0.12940	131.67000	0.13167	129.401	25.41	0.13	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	127.78800	0.12779	129.43170	0.12943	127.788	25.50	0.13	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	112.86100	0.11286	114.05800	0.11406	112.861	26.38	0.11	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	110.30040	0.11030	111.45870	0.11146	110.300	26.55	0.11	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	108.64910	0.10865	109.78000	0.10978	108.649	26.67	0.11	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	107.83750	0.10784	108.95740	0.10896	107.838	26.73	0.11	1,228,535.14	658	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Put	3,255.33750	3.25534	3,215.25740	3.21526	3,255.338	26.73	0.89	741,048.66	45	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	83.15520	0.08316	83.92590	0.08393	83.155	28.93	0.08	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	80.94600	0.08095	81.68820	0.08169	80.946	29.18	0.08	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	80.46960	0.08047	81.20730	0.08121	80.470	29.24	0.08	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	75.42390	0.07542	77.76920	0.07777	75.424	29.53	0.07	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	70.18230	0.07018	73.99790	0.07400	70.182	29.53	0.07	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	50.48430	0.05048	53.40500	0.05340	50.484	29.53	0.05	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	48.64430	0.04864	51.47770	0.05148	48.644	29.53	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	46.51840	0.04652	49.24980	0.04925	46.518	29.53	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	41.88860	0.04189	44.39440	0.04439	41.889	29.53	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	37.97660	0.03798	40.28740	0.04029	37.977	29.53	0.04	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	35.74120	0.03574	37.93880	0.03794	35.741	29.53	0.04	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	32.12220	0.03212	34.13310	0.03413	32.122	29.53	0.04	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	30.67860	0.03068	32.61390	0.03261	30.679	29.53	0.03	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	20.16130	0.02016	21.52110	0.02152	20.161	29.53	0.02	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	15.39690	0.01540	16.47820	0.01648	15.397	29.53	0.02	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	14.67560	0.01468	15.71350	0.01571	14.676	29.53	0.02	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			15.04650	15.04650	15.08770	15.08770		20.37	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	250.39220	0.25039	232.37380	0.23237	250.392	18.81	0.24	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	398.18900	0.39819	401.01600	0.40102	398.189	22.39	0.32	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			15.08200	15.08200	15.12320	15.12320		20.34	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	311.28700	0.31129	289.50340	0.28950	311.287	18.89	0.27	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	503.43560	0.50344	505.87050	0.50587	503.436	21.69	0.38	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.22130	15.22130	15.26270	15.26270		20.23	0.00	46,790,276.20	3,074	79,971.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	17.80320	0.01780	16.19360	0.01619	17.803	16.06	0.03	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	89.67760	0.08968	80.83440	0.08083	89.678	17.35	0.09	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	359.95930	0.35996	334.32930	0.33433	359.959	18.80	0.27	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	899.03200	0.89903	859.62270	0.85962	899.032	20.27	0.47	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	978.25210	0.97825	937.96970	0.93797	978.252	20.47	0.49	4,264,922.69	565	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,198.97540	1.19898	1,156.80870	1.15681	1,198.975	20.99	0.55	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,226.15470	1.22615	1,183.80350	1.18380	1,226.155	21.05	0.56	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,985.44190	1.98544	1,941.03000	1.94103	1,985.442	22.65	0.69	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	358.83890	0.35884	355.49840	0.35550	358.839	23.42	0.25	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	231.86850	0.23187	227.00180	0.22700	231.868	25.11	0.17	0.00	0	90.00

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	18.44	Call	231.20300	0.23120	226.34260	0.22634	231.203	25.13	0.17	1,451,944.63	565	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	198.78090	0.19878	194.14320	0.19414	198.781	26.35	0.14	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	181.25620	0.18126	176.79530	0.17680	181.256	27.18	0.13	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	70.40270	0.07040	70.23100	0.07023	70.403	27.98	0.06	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			15.31070	15.31070	15.35250	15.35250		20.27	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	337.84570	0.33785	313.00200	0.31300	337.846	18.68	0.24	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	488.64960	0.48865	484.12180	0.48412	488.650	22.79	0.31	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			15.34950	15.34950	15.39140	15.39140		20.27	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	396.84220	0.39684	369.56990	0.36957	396.842	18.76	0.26	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	596.75460	0.59675	591.99920	0.59200	596.755	22.18	0.35	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.51450	15.51450	15.55720	15.55720		20.29	0.00	0.00	0	149,681.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	437.56080	0.43756	408.05410	0.40805	437.561	18.70	0.26	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	480.62750	0.48063	449.31720	0.44932	480.628	18.79	0.27	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	766.18090	0.76618	725.70930	0.72571	766.181	19.40	0.37	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,111.81290	1.11181	1,065.90410	1.06590	1,111.813	20.29	0.46	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,287.04070	1.28704	1,240.00460	1.24000	1,287.041	20.65	0.50	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	866.01430	0.86601	859.89680	0.85990	866.014	21.28	0.44	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	741.35770	0.74136	733.93410	0.73393	741.358	21.93	0.39	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	473.68220	0.47368	465.49300	0.46549	473.682	23.75	0.26	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	410.37510	0.41038	401.07870	0.40108	410.375	24.41	0.23	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	330.61680	0.33062	322.10570	0.32211	330.617	26.36	0.18	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.58480	15.58480	15.62760	15.62760		20.36	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	393.33060	0.39333	363.04100	0.36304	393.331	18.46	0.23	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	555.50940	0.55551	546.19770	0.54620	555.509	23.42	0.29	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.79310	15.79310	15.83570	15.83570		20.49	0.00	6,712,067.50	425	2,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	120.64150	0.12064	104.65160	0.10465	120.641	16.66	0.09	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	356.19020	0.35619	328.82230	0.32882	356.190	18.06	0.20	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			16.07290	16.07290	16.11360	16.11360		21.01	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.35260	16.35260	16.39140	16.39140		21.42	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.63240	16.63240	16.66930	16.66930		21.73	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	437.83340	0.43783	430.80990	0.43081	437.833	18.35	0.18	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.70810	14.70810	14.75860	14.75860		21.69	0.00	2,220,923.10	151	589.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.97250	14.97250	15.01370	15.01370		20.42	0.00	1,197,800.00	80	176.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.22130	15.22130	15.26270	15.26270		20.23	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.51450	15.51450	15.55720	15.55720		20.29	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			19.51680	19.51680	19.29110	19.29110		22.25	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,687.04820	1.68705	1,912.81160	1.91281	1,687.048	27.26	0.99	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.19070	0.00019	0.08970	0.00009	0.191	60.42	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.56150	19.56150	19.34140	19.34140		20.36	0.00	312,768,823.50	15,989	47,161.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Call	769.38960	0.76939	627.01460	0.62701	769.390	20.04	0.79	16,158,814.07	1,050	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	107.88960	0.10789	185.61460	0.18561	107.890	20.04	0.21	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	3.62510	0.00363	3.56200	0.00356	3.625	26.54	0.01	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	1.28980		0.00129		1.46390	0.00146	1.290	30.67	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.13710		0.00014		0.40200	0.00040	0.137	33.93	0.00	0.00	0	800.00
£ / R	On 05/10/2016	Any day expiry			19.63250		19.63250		19.40130	19.40130		20.10	0.00	0.00	0	112.00
£ / R	On 27/10/2016	Any day expiry			19.72630		19.72630		19.49240	19.49240		19.92	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.95400		19.95400		19.71890	19.71890		19.76	0.00	30,489,712.00	1,528	21,201.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	77.70060		0.07770		92.62200	0.09262	77.701	20.20	0.08	1,273,418.38	857	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,845.52780		1.84553		2,026.29450	2.02629	1,845.528	20.96	0.71	12,015,189.52	857	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	68.31190		0.06831		60.33190	0.06033	68.312	23.51	0.06	1,085,043.09	857	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			20.32350		20.32350		20.08510	20.08510		19.23	0.00	1,117,792.50	55	1,089.00
£ / R	On 25/04/2017	Any day expiry			20.51610		20.51610		20.27660	20.27660		19.13	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.76320		20.76320		20.52180	20.52180			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			21.60940		21.60940		21.35430	21.35430		18.42	0.00	22,473,776.00	1,040	0.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14255		0.14255		0.14271	0.14271		21.63	0.00	2,265,484.06	15,892	18,270.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14577		0.14577		0.14585	0.14585		19.89	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14880		0.14880		0.14888	0.14888		19.40	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15243		0.15243		0.15252	0.15252		19.77	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.15588		0.15588		0.15596	0.15596		20.18	0.00	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.46560		16.46560		16.43930	16.43930		20.59	0.00	7,804,694.40	474	37,374.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	9.30590		0.00931		9.94950	0.00995	9.306	24.17	0.03	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	719.49140		0.71949		701.41020	0.70141	719.491	19.34	0.83	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	217.03980		0.21704		212.95290	0.21295	217.040	21.29	0.40	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			16.50600		16.50600		16.47150	16.47150		20.39	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			16.74510		16.74510		16.70930	16.70930		19.27	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.83260		16.83260		16.79780	16.79780		19.25	0.00	841,630.00	50	23,479.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	861.87330		0.86187		845.94760	0.84595	861.873	18.80	0.60	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	744.72900		0.74473		767.03970	0.76704	744.729	19.33	0.49	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	36.16940		0.03617		37.40280	0.03740	36.169	26.28	0.04	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.17990		17.17990		17.14450	17.14450		19.16	0.00	0.00	0	4,905.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.59290		17.59290		17.55830	17.55830		19.26	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.98350		17.98350		17.94680	17.94680		19.48	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			18.35650		18.35650		18.31950	18.31950		20.05	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.79048		99.79048		99.75423	99.75423			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.92794		96.92794		96.89844	96.89844			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.73833		95.73833		95.71478	95.71478			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.82684		97.82684		97.80801	97.80801			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.08866		100.08866		100.09139	100.09139			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.07368		100.07368		100.07874	100.07874			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.76698		99.76698		99.77219	99.77219			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.90663		99.90663		99.90331	99.90331			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
2Y STND	On 18/12/2017	Interest Rate Swap	100.26666		100.26666		100.26485	100.26485			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.63325		99.63325		99.62936	99.62936			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.38384		99.38384		99.37474	99.37474			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.54687		99.54687		99.52144	99.52144			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	99.07802		99.07802		99.10584	99.10584			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	98.49226		98.49226		98.50606	98.50606			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	97.87466		97.87466		97.87242	97.87242			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	98.22007		98.22007		98.20799	98.20799			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future	499.56000		499.56000		499.41600	499.41600			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	509.22900		509.22900		509.08700	509.08700			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	575.79300		575.79300		574.32400	574.32400			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	586.93800		586.93800		585.44500	585.44500			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	524.63400		524.63400		523.02900	523.02900			0.00	0.00	0	718.00
ALBI	On 02/02/2017	Index Future	534.78900		534.78900		533.15600	533.15600			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	545.59400		545.59400		543.93200	543.93200			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.09450		11.09450		11.07830	11.07830		16.56	0.00	576,914.00	52	10,506.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.26900		11.26900		11.24430	11.24430		15.09	0.00	0.00	0	1,725.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.43570		11.43570		11.41090	11.41090		15.10	0.00	0.00	0	3,405.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.63330		11.63330		11.60920	11.60920		15.54	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.82190		11.82190		11.79730	11.79730		15.87	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	12.01060		12.01060		11.98380	11.98380		16.52	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.23880		11.23880		11.25010	11.25010		17.45	0.00	0.00	0	2,230.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.44620		11.44620		11.45050	11.45050		15.97	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.64180		11.64180		11.64610	11.64610		15.85	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.87370		11.87370		11.87880	11.87880		16.22	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.01470		15.01470		15.03210	15.03210		20.24	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.36990		15.36990		15.38140	15.38140		19.59	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.70610		15.70610		15.71730	15.71730		19.58	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	16.10590		16.10590		16.11950	16.11950		19.93	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.19820		2.19820		2.20440	2.20440		19.41	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.22830		2.22830		2.23250	2.23250		17.66	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.25570		2.25570		2.25960	2.25960		17.25	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.28760		2.28760		2.29170	2.29170		18.59	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.22130		2.22130		2.22570	2.22570		17.42	0.00	0.00	0	435.00

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
DKK / R	On 19/09/2016	Foreign Exchange Future	2.21420	2.21420	2.21020	2.21020	18.19	0.00	447,268.40	202	100.00			
DKK / R	On 19/12/2016	Foreign Exchange Future	2.26450	2.26450	2.25890	2.25890	16.98	0.00	0.00	0	0.00			
DKK / R	On 13/03/2017	Foreign Exchange Future	2.31120	2.31120	2.30560	2.30560	17.23	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	0.00	0	0.00			
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	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	0.00	0	0.00			
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	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	0.00	0	0.00			
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	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	0.00	0	0.00			
ES33	On 03/11/2016	Bond Future	10.50296	77.60181	10.55495	77.26991	0.00	0.00	0.00	0	8,789.00			
ES33	On 02/02/2017	Bond Future	10.58498	79.10387	10.63862	78.76618	0.00	0.00	0.00	0	0.00			
ES33	On 04/05/2017	Bond Future	10.65610	76.90705	10.71140	76.56320	0.00	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	0.00	0	0.00			
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
ES42	On 03/11/2016	Bond Future	10.62117	81.78040	10.67320	81.39997	0.00	0.00	0.00	0	8,777.00			
ES42	On 02/02/2017	Bond Future	10.69799	83.36371	10.75163	82.97653	0.00	0.00	0.00	0	0.00			
ES42	On 04/05/2017	Bond Future	10.76882	80.78549	10.82413	80.39116	0.00	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	0.00	0	0.00			
GOVI	On 03/11/2016	GOVI	522.86900	522.86900	521.41700	521.41700	0.00	0.00	0.00	0	418.00			
GOVI	On 02/02/2017	GOVI	532.99000	532.99000	531.51300	531.51300	0.00	0.00	0.00	0	27.00			
GOVI	On 04/05/2017	GOVI	543.75800	543.75800	542.25600	542.25600	0.00	0.00	0.00	0	0.00			
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.89620	1.89620	1.90300	1.90300	21.64	0.00	0.00	0	0.00			
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.93210	1.93210	1.93770	1.93770	20.35	0.00	0.00	0	0.00			
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.96550	1.96550	1.97110	1.97110	19.67	0.00	0.00	0	0.00			
HK\$/R	On 19/06/2017	Foreign Exchange Future	2.00440	2.00440	2.01020	2.01020	19.88	0.00	0.00	0	0.00			
I2025	On 03/11/2016	Bond Future	128.59985	128.59985	128.69436	128.69436	0.00	0.00	0.00	0	3,024.00			
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	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	0.00	0	0.00			
I2033	On 03/11/2016	Bond Future	107.75427	107.75427	107.75022	107.75022	0.00	0.00	0.00	0	4,575.00			

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
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future	135.24712		135.24712		135.70452	135.70452			0.00	9,467,298.40	70	20,843.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future	133.55488		133.55488		133.26401	133.26401			0.00	0.00	0	17,730.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future	144.02881		144.02881		144.02366	144.02366			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 03/11/2016	Index Future	249.75400		249.75400		249.83300	249.83300			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	254.60400		254.60400		254.68600	254.68600			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.76300		259.76300		259.84800	259.84800			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	676.89600		676.89600		677.04100	677.04100			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	690.04200		690.04200		690.19100	690.19100			0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.43000		92.57000		7.40000	92.60000			0.00	231,500.00	10	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.48000		92.52000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.53000		92.47000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.58000		92.42000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.62000		92.38000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.67000		92.33000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.70000		92.30000		7.75000	92.25000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.78000		92.22000		7.84000	92.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.80000		92.20000		7.86000	92.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.81000		92.19000		7.87000	92.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.82000		92.18000		7.89000	92.11000			0.00	0.00	0	1,000.00
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	0.14480		0.14480		0.14530	0.14530			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14480		0.14480		0.14490	0.14490			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.14420		0.14420		0.14490	0.14490			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.14370		0.14370		0.14430	0.14430			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.08920		0.08920		0.08920	0.08920			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.04190		0.04190		0.04210	0.04210			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.04080		0.04080		0.04090	0.04090			0.00	0.00	0	0.00
NGN / R	On 19/06/2017	Foreign Exchange Future	0.03970		0.03970		0.03980	0.03980			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.71430		10.71430		10.70060	10.70060		17.82	0.00	0.00	0	100.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.86650		10.86650		10.84460	10.84460		16.60	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	11.01630		11.01630		10.99320	10.99320		16.50	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
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			11.19490		11.19490		11.17220	11.17220		16.96	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.35100		1.35100		1.35630	1.35630			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.36700		1.36700		1.37120	1.37120			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.38190		1.38190		1.38610	1.38610			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.39830		1.39830		1.40240	1.40240			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.33000		1.33000		1.31050	1.31050			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.33270		1.33270		1.31340	1.31340			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.33520		1.33520		1.31600	1.31600			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.33830		1.33830		1.31910	1.31910			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11950		1.11950		1.11390	1.11390			0.00	14,780,758.50	13,203	13,306.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12420		1.12420		1.11880	1.11880			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12870		1.12870		1.12330	1.12330			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13400		1.13400		1.12860	1.12860			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			9.01639		113.70823		9.05805	113.41823		8.99	0.00	875,780,787.46	7,702	95,341.00
R186	On 03/11/2016	Bond Future	8.30	Call	244.20000		0.24420		217.58000	0.21758	244.200	8.93	0.12	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	4,038.61000		4.03861		4,279.21000	4.27921	4,038.610	9.00	0.79	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	2,517.91000		2.51791		2,713.28000	2.71328	2,517.910	9.18	0.62	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	2,183.75000		2.18375		2,365.14000	2.36514	2,183.750	9.23	0.57	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	1,482.29000		1.48229		1,627.47000	1.62747	1,482.290	9.35	0.44	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,470.90000		2.47090		2,308.15000	2.30815	2,470.900	9.41	0.62	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,392.52000		3.39252		3,196.32000	3.19632	3,392.520	9.53	0.73	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			9.06302		110.60588		9.10625	110.31111		9.16	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,017.19000		1.01719		948.49000	0.94849	1,017.190	9.14	0.26	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	3,304.92000		3.30492		3,479.21000	3.47921	3,304.920	9.40	0.55	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,764.00000		1.76400		1,880.78000	1.88078	1,764.000	9.70	0.36	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	1,538.36000		1.53836		1,644.55000	1.64455	1,538.360	9.76	0.32	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			9.09918		112.84177		9.14405	112.54199		8.95	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 03/11/2016	Bond Future			303.27104		303.27104		303.26117	303.26117			0.00	0.00	0	875.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			249.85486		249.85486		249.84574	249.84574			0.00	0.00	0	36,334.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			8.71964		96.82755		8.73057	96.77686		6.76	0.00	0.00	0	12,662.00

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 02/02/2017	Bond Future		8.76986	98.70173		8.78121	98.65081		6.50	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future		8.79900	96.76169		8.81078	96.71052		6.46	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 03/11/2016	Bond Future		7.80138	101.57670		7.82554	101.55707		0.91	0.00	1,584,596,520.00	15,600	30,174.00
R203	On 02/02/2017	Bond Future		7.81340	103.54285		7.84671	103.52361		0.64	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future		7.43115	101.46030		7.48497	101.44149		0.40	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 03/11/2016	Bond Future		9.38643	91.77013		9.42278	91.51841			0.00	0.00	0	29,460.00
R2030	On 02/02/2017	Bond Future		9.43463	89.54053		9.47211	89.28462			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		9.47732	91.35095		9.51596	91.09060			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 03/11/2016	Bond Future		9.47788	91.02729		9.51424	90.75753		12.78	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future		9.52809	92.78938		9.56552	92.51513		12.51	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		9.56910	90.50423		9.60763	90.22517		12.84	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 03/11/2016	Bond Future		9.54325	95.93537		9.59491	95.51314			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future		9.59463	97.79233		9.64783	97.36265			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.63363	95.26281		9.68834	94.82528			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 03/11/2016	Bond Future		9.61036	92.46149		9.66193	92.04215		14.26	0.00	0.00	0	39,541.00
R2037	On 02/02/2017	Bond Future		9.65761	89.99494		9.71065	89.56817		14.64	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.69993	91.81454		9.75445	91.37995		14.41	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 03/11/2016	Bond Future		8.00584	103.03478		8.04435	102.96109		2.21	0.00	0.00	0	28,913.00
R204	On 02/02/2017	Bond Future		8.03006	100.98850		8.07368	100.91418		2.01	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		8.00732	103.02983		8.05763	102.95482		1.74	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 03/11/2016	Bond Future		9.63990	96.52654		9.69145	96.07645		14.91	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future		9.68659	93.88827		9.73959	93.43018		15.32	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.72842	95.78665		9.78288	95.32010		15.08	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 03/11/2016	Bond Future		9.65889	93.66355		9.71550	93.16491		15.62	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future		9.70421	91.09506		9.76238	90.58749		16.06	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			9.74479		92.93700		9.80454	92.41988		15.81	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 03/11/2016	Bond Future			9.62998		92.98647		9.68152	92.52035		16.22	0.00	60,720,164.91	653	61,875.00
R2048	On 02/02/2017	Bond Future			9.67699		94.78636		9.72995	94.31196		15.93	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.71294		92.25956		9.76728	91.77633		16.43	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 03/11/2016	Bond Future			8.28502		99.42204		8.31201	99.34911		3.42	0.00	1,179,145,394.40	11,860	52,265.00
R207	On 02/02/2017	Bond Future			8.32435		97.70384		8.35361	97.63027		3.23	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,781.18000		1.78118		1,728.39000	1.72839	1,781.180	3.43	0.75	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.34531		99.67888		8.37726	99.60462		2.93	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.32742		98.13352		8.36263	98.05847		2.74	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	923.45000		0.92345		890.80000	0.89080	923.450	2.83	0.46	0.00	0	51.00
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 03/11/2016	Bond Future			8.47317		94.49883		8.49462	94.42446		4.86	0.00	0.00	0	30,188.00
R208	On 02/02/2017	Bond Future			8.51905		96.32812		8.54178	96.25306		4.54	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.54376		94.87076		8.56793	94.79495		4.38	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 03/11/2016	Bond Future			9.49808		72.11558		9.54957	71.76519		14.77	0.00	1,259,354,373.54	17,463	37,619.00
R209	On 03/11/2016	Bond Future	8.81	Call	319.19000		0.31919		278.69000	0.27869	319.190	14.67	0.15	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	385.76000		0.38576		338.14000	0.33814	385.760	14.70	0.17	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	3,868.85000		3.86885		4,147.30000	4.14730	3,868.850	14.81	0.75	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	3,813.58000		3.81358		4,090.40000	4.09040	3,813.580	14.82	0.75	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	2,414.30000		2.41430		2,637.34000	2.63734	2,414.300	15.08	0.58	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,562.36000		1.56236		1,418.63000	1.41863	1,562.360	15.16	0.47	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	1,988.26000		1.98826		2,188.70000	2.18870	1,988.260	15.18	0.52	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.54173		73.51159		9.59459	73.15498		14.56	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.57721		71.84535		9.63146	71.48213		15.01	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

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
R210	On 03/11/2016	Bond Future	187.04776		187.04776		187.04086	187.04086			0.00	0.00	0	2,182.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future	141.70296		141.70296		141.69661	141.69661			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 03/11/2016	Bond Future	148.08831		148.08831		148.08352	148.08352			0.00	0.00	0	3,838.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future	9.39208	82.69534			9.43351	82.41679		12.49	0.00	565,636,125.60	6,840	42,521.00
R213	On 02/02/2017	Bond Future	9.44144	84.29602			9.48412	84.01265		12.27	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.47797	82.44568			9.52188	82.15726		12.61	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 03/11/2016	Bond Future	9.58908	72.31178			9.64057	71.94711		15.61	0.00	597,295,302.80	8,260	29,194.00
R214	On 02/02/2017	Bond Future	9.63474	73.71140			9.68760	73.34027		15.35	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.66943	71.90100			9.72363	71.52295		15.84	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	25,693.64000	25,693.64000			25,692.72000	25,692.72000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	26,186.93000	26,186.93000			26,169.28000	26,169.28000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.82120	10.82120			10.82950	10.82950		18.14	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	11.01260	11.01260			11.01400	11.01400		16.78	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	11.19400	11.19400			11.19510	11.19510		16.70	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.94900	4.94900			4.97370	4.97370		17.09	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.94070	4.94070			4.95960	4.95960		15.56	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.93500	4.93500			4.95470	4.95470		15.35	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.53090	1.53090			1.53120	1.53120			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.46440	1.46440			1.46270	1.46270			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.42750	1.42750			1.40640	1.40640			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.38450	1.38450			1.34640	1.34640			0.00	0.00	0	0.00
Total for Derivatives :												10,396,353,188.90	546,634	3,925,807.00

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
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Grand Total:											10,396,353,188.90	546,634	3,925,807.00
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