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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 12/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 12/08/2016	Any day expiry	13.36580	13.36580		13.27160	13.27160		10.35	0.00	0.00	0	0.00
\$ / R	On 15/08/2016	Any day expiry	13.44930	13.44930		13.27160	13.27160		11.00	0.00	0.00	0	656.00
\$ / R	On 16/08/2016	Any day expiry	13.44930	13.44930		13.26680	13.26680		13.39	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	0.02410	0.00002	0.01530	0.00002	0.024	42.75	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry	13.44930	13.44930		13.26940	13.26940		14.64	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	14.22	Put	772.85090	0.77285	951.67600	0.95168	772.851	22.35	0.98	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	981.43800	0.98144	1,161.04530	1.16105	981.438	23.88	0.99	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	2,390.72880	2.39073	2,570.61360	2.57061	2,390.729	39.10	1.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	0.49110	0.00049	0.31930	0.00032	0.491	73.07	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry	13.45190	13.45190		13.27200	13.27200		15.39	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	0.02440	0.00002	0.01600	0.00002	0.024	37.42	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry	13.46470	13.46470		13.28490	13.28490		15.56	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	13.46730	13.46730		13.28750	13.28750		15.71	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	13.32	Call	238.14550	0.23815	143.90660	0.14391	238.145	15.83	0.65	0	2,000.00
\$ / R	On 24/08/2016	Any day expiry	14.08	Put	628.37900	0.62838	801.69720	0.80170	628.379	17.43	0.92	0	6,600.00
\$ / R	On 24/08/2016	Any day expiry	14.24	Put	781.76390	0.78176	957.98270	0.95798	781.764	18.41	0.95	0	6,600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 26/08/2016	Any day expiry			13.47260	13.47260		13.29270	13.29270	15.92	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	0.29740	0.00030		0.36110	0.00036	0.297	23.24	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	183.41970	0.18342		302.99790	0.30300	183.420	16.07	0.52	0.00	0	150.00	
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	0.09010	0.00009		0.04680	0.00005	0.090	40.49	0.00	0.00	0	250.00	
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	0.04730	0.00005		0.02400	0.00002	0.047	40.49	0.00	0.00	0	150.00	
\$ / R			On 29/08/2016	Any day expiry	13.48040	13.48040		13.30040	13.30040		15.68	0.00	0.00	0	2,467.00	
\$ / R	14.18	Call	On 29/08/2016	Any day expiry	23.04080	0.02304		14.32880	0.01433	23.041	17.75	0.10	0.00	0	40,000.00	
\$ / R	15.15	Call	On 29/08/2016	Any day expiry	1.51420	0.00151		1.05390	0.00105	1.514	21.95	0.01	0.00	0	40,000.00	
\$ / R	16.00	Call	On 29/08/2016	Any day expiry	0.28510	0.00029		0.22060	0.00022	0.285	26.20	0.00	0.00	0	40,000.00	
\$ / R			On 31/08/2016	Any day expiry	13.48570	13.48570		13.30560	13.30560		15.94	0.00	0.00	0	104.00	
\$ / R	13.83	Put	On 31/08/2016	Any day expiry	426.09810	0.42610		576.16440	0.57616	426.098	16.95	0.74	0.00	0	6,600.00	
\$ / R			On 01/09/2016	Any day expiry	13.48830	13.48830		13.30820	13.30820		16.03	0.00	0.00	0	0.00	
\$ / R	13.95	Put	On 01/09/2016	Any day expiry	525.81210	0.52581		682.58110	0.68258	525.812	17.40	0.79	0.00	0	18,400.00	
\$ / R	14.11	Call	On 01/09/2016	Any day expiry	41.54960	0.04155		25.92330	0.02592	41.550	17.89	0.15	0.00	0	18,400.00	
\$ / R			On 06/09/2016	Any day expiry	13.50150	13.50150		13.32110	13.32110		15.96	0.00	0.00	0	0.00	
\$ / R			On 08/09/2016	Any day expiry	13.50670	13.50670		13.32630	13.32630		16.10	0.00	0.00	0	0.00	
\$ / R			On 09/09/2016	Any day expiry	13.50930	13.50930		13.32890	13.32890		16.17	0.00	0.00	0	0.00	
\$ / R	15.00	Call	On 09/09/2016	Any day expiry	9.46090	0.00946		6.28890	0.00629	9.461	20.19	0.03	0.00	0	133.00	
\$ / R	16.50	Call	On 09/09/2016	Any day expiry	0.81380	0.00081		0.70490	0.00070	0.814	25.80	0.00	0.00	0	121.00	
\$ / R			On 13/09/2016	Any day expiry	13.51990	13.51990		13.33920	13.33920		16.22	0.00	0.00	0	0.00	
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	1,445.78290	1.44578		1,621.12070	1.62112	1,445.783	20.05	0.95	0.00	0	1,000.00	
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	0.12730	0.00013		0.05910	0.00006	0.127	32.20	0.00	0.00	0	1,000.00	
\$ / R			On 15/09/2016	Any day expiry	13.52510	13.52510		13.34440	13.34440		16.36	0.00	0.00	0	259.00	
\$ / R			On 19/09/2016	Foreign Exchange Future	13.53560	13.53560		13.35470	13.35470		16.38	0.00	844,296,585.60	62,376	487,763.00	
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	150.53890	0.15054		228.79440	0.22879	150.539	15.86	0.32	0.00	0	405.00	
\$ / R	13.50	Put	On 19/09/2016	Foreign Exchange Future	266.12840	0.26613		373.61290	0.37361	266.128	16.30	0.47	1,585,017.40	250	12,450.00	
\$ / R	13.56	Put	On 19/09/2016	Foreign Exchange Future	298.53810	0.29854		412.59460	0.41259	298.538	16.41	0.50	0.00	0	20,000.00	
\$ / R	13.68	Put	On 19/09/2016	Foreign Exchange Future	371.30080	0.37130		495.60120	0.49560	371.301	16.76	0.57	0.00	0	525.00	
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	384.15400	0.38415		510.04640	0.51005	384.154	16.81	0.58	0.00	0	1,400.00	
\$ / R	13.78	Put	On 19/09/2016	Foreign Exchange Future	437.50990	0.43751		569.43660	0.56944	437.510	17.04	0.62	0.00	0	525.00	
\$ / R	14.00	Call	On 19/09/2016	Foreign Exchange Future	134.21710	0.13422		99.14780	0.09915	134.217	17.67	0.29	3,612,678.03	900	1,550.00	
\$ / R	14.20	Call	On 19/09/2016	Foreign Exchange Future	95.72890	0.09573		69.51660	0.06952	95.729	18.25	0.22	0.00	0	700.00	
\$ / R	14.20	Put	On 19/09/2016	Foreign Exchange Future	760.12890	0.76013		914.81660	0.91482	760.129	18.25	0.78	0.00	0	500.00	
\$ / R	14.30	Call	On 19/09/2016	Foreign Exchange Future	80.50140	0.08050		58.09140	0.05809	80.501	18.52	0.19	0.00	0	11,000.00	
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	1,020.81680	1.02082		1,185.77430	1.18577	1,020.817	19.01	0.86	0.00	0	47,300.00	
\$ / R	14.60	Call	On 19/09/2016	Foreign Exchange Future	47.17610	0.04718		33.76770	0.03377	47.176	19.26	0.12	0.00	0	1,000.00	
\$ / R	14.60	Put	On 19/09/2016	Foreign Exchange Future	1,111.57610	1.11158		1,279.06770	1.27907	1,111.576	19.26	0.88	0.00	0	65.00	
\$ / R	14.62	Call	On 19/09/2016	Foreign Exchange Future	45.51590	0.04552		32.56560	0.03257	45.516	19.31	0.11	0.00	0	350.00	
\$ / R	14.70	Put	On 19/09/2016	Foreign Exchange Future	1,203.83690	1.20384		1,373.47140	1.37347	1,203.837	19.50	0.90	0.00	0	1,400.00	
\$ / R	14.72	Call	On 19/09/2016	Foreign Exchange Future	38.04810	0.03805		27.03450	0.02703	38.048	19.55	0.10	0.00	0	350.00	
\$ / R	14.76	Put	On 19/09/2016	Foreign Exchange Future	1,259.81640	1.25982		1,430.18780	1.43019	1,259.816	19.65	0.91	0.00	0	20,000.00	
\$ / R	15.00	Call	On 19/09/2016	Foreign Exchange Future	22.54060	0.02254		15.02490	0.01502	22.541	20.15	0.06	0.00	0	2,200.00	
\$ / R	15.00	Put	On 19/09/2016	Foreign Exchange Future	1,486.94060	1.48694		1,660.32490	1.66032	1,486.941	20.15	0.94	0.00	0	1,565.00	
\$ / R	15.20	Call	On 19/09/2016	Foreign Exchange Future	14.99550	0.01500		9.77530	0.00978	14.995	20.44	0.04	0.00	0	11,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	12.20460	0.01220	7.86430	0.00786	12.205	20.59	0.04	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	2,070.94060	2.07094	2,249.36240	2.24936	2,070.941	21.04	0.98	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	2,169.70560	2.16971	2,348.55280	2.34855	2,169.706	21.19	0.98	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	3.79330	0.00379	2.27630	0.00228	3.793	21.43	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	2.65500	0.00266	1.65120	0.00165	2.655	21.68	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	1.63150	0.00163	1.54290	0.00154	1.632	22.85	0.01	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	1.60450	0.00160	1.52140	0.00152	1.604	23.58	0.01	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	1.58310	0.00158	1.50480	0.00150	1.583	24.36	0.00	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	1.58040	0.00158	1.50280	0.00150	1.580	24.48	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	1.57550	0.00158	1.49920	0.00150	1.576	24.72	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	1.32310	0.00132	0.75650	0.00076	1.323	30.16	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.02950	0.00003	0.01400	0.00001	0.030	30.16	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			13.55640	13.55640	13.37530	13.37530		16.64	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			13.55900	13.55900	13.37780	13.37780		16.82	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	3.14190	0.00314	4.66150	0.00466	3.142	17.09	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	293.71530	0.29372	397.43730	0.39744	293.715	16.65	0.46	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.87190	0.00087	0.38460	0.00038	0.872	28.55	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.65090	0.00065	0.27970	0.00028	0.651	28.55	0.00	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			13.56420	13.56420	13.38300	13.38300		16.91	0.00	0.00	0	70.00
\$ / R	On 14/10/2016	Any day expiry			13.60070	13.60070	13.41900	13.41900		17.17	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			13.61380	13.61380	13.43180	13.43180		17.30	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	138.43020	0.13843	111.40280	0.11140	138.430	19.48	0.22	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			13.63190	13.63190	13.44950	13.44950		17.51	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	14.31180	0.01431	19.55400	0.01955	14.312	17.64	0.03	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	361.00500	0.36100	460.18560	0.46019	361.005	17.28	0.44	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.62080	0.00062	0.39320	0.00039	0.621	23.43	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.53940	0.00054	0.34020	0.00034	0.539	23.43	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.63450	13.63450	13.45210	13.45210		17.55	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	249.97690	0.24998	331.05240	0.33105	249.977	16.93	0.34	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,526.59400	1.52659	1,690.47710	1.69048	1,526.594	20.65	0.84	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	32.63060	0.03263	27.03520	0.02704	32.631	22.60	0.06	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			13.66300	13.66300	13.48000	13.48000		17.74	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,431.10140	1.43110	1,591.12170	1.59112	1,431.101	20.52	0.80	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	39.42720	0.03943	33.55010	0.03355	39.427	23.10	0.06	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.67070	13.67070	13.48760	13.48760		17.84	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	516.03560	0.51604	439.57120	0.43957	516.036	17.77	0.54	0.00	0	21,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	288.09250	0.28809	244.34610	0.24435	288.093	19.10	0.35	0.00	0	31,500.00
\$ / R	On 17/11/2016	Any day expiry			13.68890	13.68890	13.50560	13.50560		17.96	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	294.71230	0.29471	377.41730	0.37742	294.712	17.29	0.34	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	2,009.58620	2.00959	2,177.68320	2.17768	2,009.586	21.75	0.87	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	31.94970	0.03195	29.24690	0.02925	31.950	24.69	0.05	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.71800	13.71800	13.53420	13.53420		17.89	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	28.94980	0.02895	39.47060	0.03947	28.950	17.45	0.05	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	417.62730	0.41763	514.11990	0.51412	417.627	17.59	0.41	0.00	0	150.00

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\$ / R	On 28/11/2016	Any day expiry	19.40	Call	5.94880	0.00595	4.79710	0.00480	5.949	26.32	0.01	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			13.76030	13.76030	13.57580	13.57580		17.97	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.77350	13.77350	13.58890	13.58890		17.94	0.00	119,374,924.50	8,667	111,843.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	35.12540	0.03513	46.67880	0.04668	35.125	16.99	0.06	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.50	Put	109.59590	0.10960	149.69020	0.14969	109.596	16.51	0.15	0.00	0	12,196.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	127.40040	0.12740	171.58400	0.17158	127.400	16.57	0.17	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	237.29490	0.23729	304.74170	0.30474	237.295	16.95	0.27	1,731,733.20	500	148,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	318.46460	0.31846	397.83600	0.39784	318.465	17.24	0.33	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	802.41750	0.80242	703.60440	0.70360	802.418	17.40	0.64	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	373.31760	0.37332	459.63540	0.45964	373.318	17.41	0.36	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	442.91190	0.44291	537.05640	0.53706	442.912	17.61	0.40	0.00	0	12,346.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	619.45300	0.61945	540.59160	0.54059	619.453	17.87	0.54	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	545.95300	0.54595	651.69160	0.65169	545.953	17.87	0.46	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	573.48890	0.57349	682.42930	0.68243	573.489	17.94	0.47	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	498.93300	0.49893	434.34970	0.43435	498.933	18.39	0.46	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	725.43300	0.72543	845.44970	0.84545	725.433	18.39	0.54	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	438.04160	0.43804	381.78700	0.38179	438.042	18.72	0.42	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	858.23830	0.85824	987.46440	0.98746	858.238	18.76	0.59	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	928.38310	0.92838	1,061.51810	1.06152	928.383	18.95	0.61	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	1,037.97820	1.03798	1,176.05400	1.17605	1,037.978	19.26	0.64	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	1,075.47700	1.07548	1,215.09650	1.21510	1,075.477	19.36	0.65	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,175.07540	1.17508	1,318.46950	1.31847	1,175.075	19.62	0.68	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,229.89540	1.22990	1,375.18720	1.37519	1,229.895	19.76	0.69	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,309.55710	1.30956	1,456.57330	1.45657	1,309.557	19.97	0.71	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	1,455.83500	1.45583	1,606.43530	1.60644	1,455.835	20.31	0.74	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	245.75710	0.24576	212.23510	0.21224	245.757	20.34	0.26	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,472.25710	1.47226	1,623.33510	1.62334	1,472.257	20.34	0.74	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,639.30650	1.63931	1,794.82760	1.79483	1,639.306	20.67	0.77	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,647.78730	1.64779	1,803.51520	1.80352	1,647.787	20.69	0.77	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	184.52100	0.18452	159.30150	0.15930	184.521	21.01	0.20	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,811.02100	1.81102	1,970.40150	1.97040	1,811.021	21.01	0.80	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	171.92230	0.17192	148.43340	0.14843	171.922	21.17	0.19	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,898.42230	1.89842	2,059.53340	2.05953	1,898.422	21.17	0.81	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,960.16310	1.96016	2,122.41280	2.12241	1,960.163	21.29	0.82	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	2,058.04750	2.05805	2,221.97290	2.22197	2,058.048	21.47	0.83	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,165.94780	2.16595	2,331.55300	2.33155	2,165.948	21.67	0.84	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	134.72710	0.13473	116.38780	0.11639	134.727	21.76	0.15	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	121.60230	0.12160	105.09260	0.10509	121.602	22.01	0.14	0.00	0	12,196.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,348.10230	2.34810	2,516.19260	2.51619	2,348.102	22.01	0.86	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	99.79170	0.09979	90.32010	0.09032	99.792	22.59	0.12	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,788.85920	2.78886	2,965.02250	2.96502	2,788.859	23.02	0.89	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,846.29070	2.84629	3,022.80670	3.02281	2,846.291	23.18	0.90	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	88.95820	0.08896	80.99040	0.08099	88.958	23.23	0.10	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,999.95970	2.99996	3,177.34280	3.17734	2,999.960	23.61	0.90	0.00	0	3,300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	80.55680	0.08056	73.73290	0.07373	80.557	23.82	0.09	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	75.85550	0.07586	69.66200	0.06966	75.856	24.20	0.09	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	74.28350	0.07428	68.29930	0.06830	74.284	24.33	0.09	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	73.06520	0.07307	67.24320	0.06724	73.065	24.44	0.08	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	60.31900	0.06032	52.08210	0.05208	60.319	25.78	0.07	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	55.39550	0.05540	45.45220	0.04545	55.396	26.05	0.06	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	54.02340	0.05402	44.29920	0.04430	54.023	26.05	0.06	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.72	Call	52.68250	0.05268	43.17330	0.04317	52.683	26.05	0.06	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	41.56450	0.04156	33.86960	0.03387	41.564	26.05	0.05	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	39.48350	0.03948	32.13510	0.03214	39.483	26.05	0.05	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	38.15020	0.03815	31.02510	0.03103	38.150	26.05	0.05	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	37.49930	0.03750	30.48360	0.03048	37.499	26.05	0.05	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	19.02700	0.01903	15.23520	0.01524	19.027	26.05	0.02	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	17.54230	0.01754	14.02210	0.01402	17.542	26.05	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	17.22750	0.01723	13.76520	0.01377	17.228	26.05	0.02	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	15.03070	0.01503	11.97560	0.01198	15.031	26.05	0.02	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	13.71610	0.01372	10.90750	0.01091	13.716	26.05	0.02	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	9.03500	0.00904	7.12490	0.00712	9.035	26.05	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	8.62080	0.00862	6.79190	0.00679	8.621	26.05	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	8.14760	0.00815	6.41200	0.00641	8.148	26.05	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	7.13770	0.00714	5.60290	0.00560	7.138	26.05	0.01	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	6.30780	0.00631	4.93980	0.00494	6.308	26.05	0.01	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	5.84380	0.00584	4.56990	0.00457	5.844	26.05	0.01	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	5.10930	0.00511	3.98550	0.00399	5.109	26.05	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	4.82230	0.00482	3.75760	0.00376	4.822	26.05	0.01	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	2.84880	0.00285	2.19900	0.00220	2.849	26.05	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	2.03430	0.00203	1.56110	0.00156	2.034	26.05	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	1.91610	0.00192	1.46900	0.00147	1.916	26.05	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			13.83950	13.83950	13.65390	13.65390		18.03	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	711.98740	0.71199	827.42130	0.82742	711.987	18.21	0.50	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	149.84850	0.14985	130.56800	0.13057	149.849	22.01	0.15	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			13.87130	13.87130	13.68520	13.68520		17.98	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	813.04610	0.81305	932.79640	0.93280	813.046	18.42	0.53	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	201.35650	0.20136	176.32070	0.17632	201.357	21.49	0.19	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.99600	13.99600	13.80830	13.80830		18.23	0.00	15,115,680.00	1,080	32,233.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	107.92770	0.10793	143.70330	0.14370	107.928	16.16	0.12	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,650.37080	1.65037	1,795.46170	1.79546	1,650.371	20.29	0.68	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,755.31940	1.75532	1,901.40490	1.90140	1,755.319	20.52	0.70	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,034.32650	2.03433	2,186.26210	2.18626	2,034.326	21.01	0.74	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,067.83160	2.06783	2,220.44810	2.22045	2,067.832	21.07	0.74	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,954.09010	2.95409	3,123.77250	3.12377	2,954.090	22.48	0.83	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	112.77340	0.11277	95.22730	0.09523	112.773	25.59	0.10	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	112.11430	0.11211	94.65510	0.09466	112.114	25.59	0.09	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	80.40110	0.08040	67.25710	0.06726	80.401	25.59	0.07	0.00	0	6,370.00

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	19.38	Call	63.87200	0.06387	53.09830	0.05310	63.872	25.59	0.06	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	17.59250	0.01759	14.15140	0.01415	17.593	25.59	0.02	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.07590	14.07590	13.88720	13.88720		18.35	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	767.92490	0.76792	873.74420	0.87374	767.925	18.20	0.45	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	231.78210	0.23178	213.34300	0.21334	231.782	22.86	0.18	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.11050	14.11050	13.92140	13.92140		18.42	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	861.73570	0.86174	971.28080	0.97128	861.736	18.42	0.47	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	287.61850	0.28762	259.04080	0.25904	287.618	22.21	0.21	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.25810	14.25810	14.02570	14.02570		18.64	0.00	0.00	0	158,060.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	960.72700	0.96073	1,089.98490	1.08998	960.727	18.61	0.46	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,393.28950	1.39329	1,544.28410	1.54428	1,393.290	19.54	0.56	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,847.49710	1.84750	2,014.23380	2.01423	1,847.497	20.46	0.64	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,068.69790	2.06870	2,240.04910	2.24005	2,068.698	20.87	0.67	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	389.43690	0.38944	345.81850	0.34582	389.437	22.12	0.25	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	268.15460	0.26815	243.54350	0.24354	268.155	24.59	0.17	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	236.89730	0.23690	199.51160	0.19951	236.897	25.34	0.15	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	148.20620	0.14821	122.72840	0.12273	148.206	25.34	0.10	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.32010	14.32010	14.05950	14.05950		18.70	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	805.68720	0.80569	936.57790	0.93658	805.687	18.18	0.41	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	316.75250	0.31675	285.74710	0.28575	316.753	24.16	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.50730	14.50730	14.21380	14.21380		19.09	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.76300	14.76300	14.49260	14.49260		19.64	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.01880	15.01880	14.77140	14.77140		20.01	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.27450	15.27450	15.05010	15.05010		20.28	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	783.93210	0.78393	864.02140	0.86402	783.932	18.66	0.28	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			13.53560	13.53560	13.35470	13.35470		16.38	0.00	1,691,950.00	125	633.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.77350	13.77350	13.58890	13.58890		17.94	0.00	344,337.50	25	122.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.99600	13.99600	13.80830	13.80830		18.23	0.00	0.00	0	52.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.25810	14.25810	14.02570	14.02570		18.64	0.00	0.00	0	3.00
£ / R	On 15/08/2016	Any day expiry			17.39040	17.39040	17.20930	17.20930		6.83	0.00	0.00	0	131.00
£ / R	On 18/08/2016	Any day expiry			17.39400	17.39400	17.21000	17.21000		14.25	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	0.23300	0.00023	0.39720	0.00040	0.233	23.22	0.00	0.00	0	11,000.00
£ / R	On 31/08/2016	Any day expiry			17.44020	17.44020	17.25610	17.25610		14.95	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			17.46910	17.46910	17.28460	17.28460		15.00	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	3,731.82540	3.73183	3,916.26220	3.91626	3,731.825	25.20	1.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.00010	0.00000	0.00010	0.00000	0.000	28.75	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			17.51160	17.51160	17.32640	17.32640		15.20	0.00	23,045,265.60	1,316	49,184.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	1,422.88100	1.42288	1,598.54920	1.59855	1,422.881	16.68	0.92	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	3.85610	0.00386	4.10140	0.00410	3.856	30.96	0.01	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	1.30460	0.00130	1.02120	0.00102	1.305	32.31	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.11380	0.00011	0.08760	0.00009	0.114	32.31	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.85160	17.85160	17.66340	17.66340		16.64	0.00	4,873,486.80	273	2,595.00

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	17.13	Put	368.20600		0.36821		443.14270	0.44314	368.206	16.11	0.32	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	1,053.09160		1.05309		1,183.97680	1.18398	1,053.092	17.23	0.60	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,618.46040		3.61846		3,805.36150	3.80536	3,618.460	19.74	0.93	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	5,209.45600		5.20946		5,392.51810	5.39252	5,209.456	24.74	0.95	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	20.79720		0.02080		15.91430	0.01591	20.797	25.33	0.02	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	3.13630		0.00314		2.23820	0.00224	3.136	25.33	0.00	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.17390		18.17390		17.98340	17.98340		17.04	0.00	0.00	0	1,274.00
£ / R	On 25/04/2017	Any day expiry			18.34230		18.34230		18.15080	18.15080		17.31	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.55620		18.55620		18.31050	18.31050			0.00	0.00	0	37,392.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.30310		19.30310		19.01070	19.01070		17.41	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13415		0.13415		0.13198	0.13198		21.78	0.00	0.00	0	14,242.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13707		0.13707		0.13484	0.13484		20.61	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13986		0.13986		0.13758	0.13758		20.13	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14314		0.14314		0.14040	0.14040		20.22	0.00	0.00	0	0.00
€ / R	On 15/08/2016	Any day expiry			15.03140		15.03140		14.83470	14.83470		9.05	0.00	0.00	0	3.00
€ / R	On 26/08/2016	Any day expiry			15.06150		15.06150		14.86180	14.86180		15.70	0.00	0.00	0	39.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.14710		15.14710		14.94660	14.94660		15.67	0.00	230,099,596.10	15,191	28,123.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	179.37620		0.17938		264.80570	0.26481	179.376	15.41	0.35	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	106.62820		0.10663		73.98740	0.07399	106.628	17.08	0.23	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	21.23200		0.02123		14.97380	0.01497	21.232	18.49	0.06	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			15.18710		15.18710		14.98610	14.98610		16.01	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.47440		15.47440		15.26960	15.26960		17.21	0.00	0.00	0	18,731.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	311.04040		0.31104		257.69740	0.25770	311.040	18.71	0.30	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,662.03640		1.66204		1,825.14990	1.82515	1,662.036	19.33	0.76	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	2.51920		0.00252		1.79190	0.00179	2.519	21.65	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.78670		15.78670		15.57830	15.57830		17.64	0.00	0.00	0	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.15580		16.15580		15.89700	15.89700		18.27	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.49880		16.49880		16.16900	16.16900		18.90	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.26530		97.26530		97.14405	97.14405			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.31361		94.31361		94.18901	94.18901			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.05283		93.05283		92.92597	92.92597			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.11418		95.11418		94.98600	94.98600			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06726		100.06726		100.06816	100.06816			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01285		100.01285		100.01574	100.01574			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.64298		99.64298		99.64847	99.64847			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.71514		99.71514		99.72143	99.72143			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.00959		100.00959		100.01717	100.01717			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.30708		99.30708		99.31608	99.31608			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.98274		98.98274		98.99547	98.99547			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 21/09/2018	Interest Rate Swap		99.05822	99.05822		99.07666	99.07666			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.91772	97.91772		97.88984	97.88984			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.24209	97.24209		97.20742	97.20742			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.52967	96.52967		96.48800	96.48800			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.78742	96.78742		96.73825	96.73825			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future		509.46400	509.46400		508.82300	508.82300			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future		519.39100	519.39100		518.73300	518.73300			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future		595.97900	595.97900		595.97000	595.97000			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future		607.59100	607.59100		607.57800	607.57800			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future		544.86600	544.86600		545.07100	545.07100			0.00	0.00	0	721.00
ALBI	On 02/02/2017	Index Future		555.48200	555.48200		555.68700	555.68700			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		566.80400	566.80400		567.03100	567.03100			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		10.39970	10.39970		10.29990	10.29990		12.14	0.00	519,985.00	50	8,845.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.55690	10.55690		10.45530	10.45530		13.09	0.00	0.00	0	7.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.70590	10.70590		10.60350	10.60350		13.45	0.00	0.00	0	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.88250	10.88250		10.74690	10.74690		14.15	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.05080	11.05080		10.86910	10.86910		14.69	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		10.46070	10.46070		10.25450	10.25450		13.10	0.00	0.00	0	20.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.64950	10.64950		10.44020	10.44020		14.20	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.82760	10.82760		10.61480	10.61480		14.47	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future		13.93320	13.93320		13.76770	13.76770		15.43	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future		14.25370	14.25370		14.08270	14.08270		17.20	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.55690	14.55690		14.38280	14.38280		17.72	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.03490	2.03490		2.00840	2.00840		14.44	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.06300	2.06300		2.03610	2.03610		15.09	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.08850	2.08850		2.06140	2.06140		15.92	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.05650	2.05650		2.02970	2.02970		15.56	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.04050	2.04050		2.01330	2.01330		14.55	0.00	0.00	0	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.08580	2.08580		2.05760	2.05760		15.72	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



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	9.98073	81.06009		9.97107	81.12625				0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.04402	82.63959		10.03414	82.70643				0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.09553	80.52913		10.08496	80.59988				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 03/11/2016	Bond Future	10.08295	85.90297		10.06814	86.02143				0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.14144	87.57721		10.12627	87.69728				0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.19261	85.10000		10.17663	85.22525				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 03/11/2016	GOVI	541.66500	541.66500		541.75100	541.75100				0.00	0.00	0	418.00
GOVI	On 02/02/2017	GOVI	552.21800	552.21800		552.30200	552.30200				0.00	0.00	0	26.00
GOVI	On 04/05/2017	GOVI	563.47500	563.47500		563.57700	563.57700				0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.74580	1.74580		1.72250	1.72250			16.35	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.77820	1.77820		1.75430	1.75430			17.22	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.80800	1.80800		1.78360	1.78360			17.73	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	130.28146	130.28146		130.29617	130.29617				0.00	0.00	0	3,077.00
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 03/11/2016	Bond Future	108.82189	108.82189		108.52576	108.52576				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 03/11/2016	Bond Future	136.82930	136.82930		136.61007	136.61007				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 03/11/2016	Bond Future	135.46779	135.46779		135.19112	135.19112				0.00	0.00	0	17,253.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future	145.93956	145.93956		145.26356	145.26356				0.00	0.00	0	21,628.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future	252.31300		252.31300		252.10700	252.10700			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	257.24500		257.24500		257.03300	257.03300			0.00	0.00	0	55.00
IGOV	On 04/05/2017	Index Future	262.50300		262.50300		262.29500	262.29500			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	682.75300		682.75300		682.40100	682.40100			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	696.03300		696.03300		695.67400	695.67400			0.00	69,603,300.00	10	155.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.36000		92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.36000		92.64000		7.36000	92.64000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.39000		92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.54000		92.46000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.54000		92.46000		7.54000	92.46000			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	0.13260		0.13260		0.13080	0.13080			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13270		0.13270		0.13090	0.13090			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13290		0.13290		0.13100	0.13100			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.04040		0.04040		0.03960	0.03960			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.03870		0.03870		0.03810	0.03810			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.03790		0.03790		0.03740	0.03740			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	9.77760		9.77760		9.67840	9.67840		13.07	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	9.91460		9.91460		9.81380	9.81380		14.22	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.04650		10.04650		9.94410	9.94410		14.70	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.30580		1.30580		1.28820	1.28820			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.32020		1.32020		1.30130	1.30130			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.33230		1.33230		1.31600	1.31600			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future	1.29370		1.29370		1.29740	1.29740			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future	1.29610		1.29610		1.29980	1.29980			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future	1.29850		1.29850		1.30240	1.30240			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future	1.11910		1.11910		1.11920	1.11920			0.00	0.00	0	11,955.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future	1.12350		1.12350		1.12370	1.12370			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12790		1.12790		1.12820	1.12820			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.45746		117.70141		8.45768	117.69980		9.27	0.00	286,838,336.17	2,437	94,247.00
R186	On 03/11/2016	Bond Future	9.10	Put	545.85000		0.54585		554.67000	0.55467	545.850	9.48	0.18	0.00	0	5,200.00
R186	On 03/11/2016	Bond Future	9.20	Call	5,693.75000		5.69375		5,699.96000	5.69996	5,693.750	9.53	0.85	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	6,885.90000		6.88590		6,890.19000	6.89019	6,885.900	9.65	0.90	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	130.19000		0.13019		133.98000	0.13398	130.190	9.80	0.05	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	113.17000		0.11317		116.61000	0.11661	113.170	9.83	0.05	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.47961		114.69107		8.47995	114.68863		9.23	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	2,712.78000		2.71278		2,719.85000	2.71985	2,712.780	9.13	0.49	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,659.25000		1.65925		1,667.73000	1.66773	1,659.250	9.31	0.33	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	798.63000		0.79863		804.94000	0.80494	798.630	9.60	0.19	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	682.91000		0.68291		688.73000	0.68873	682.910	9.66	0.16	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.48907		117.03054		8.48892	117.03160		9.20	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			304.63599		304.63599		304.85810	304.85810			0.00	0.00	0	1,789.00
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			252.55407		252.55407		252.58178	252.58178			0.00	0.00	0	36,658.00
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			8.15998		99.46802		8.18623	99.34217		6.87	0.00	0.00	0	15,011.00
R2023	On 02/02/2017	Bond Future			8.17762		101.40609		8.20541	101.27709		6.75	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.17106		99.53878		8.19965	99.41019		6.59	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			7.39382		101.90870		7.41769	101.88921		1.06	0.00	0.00	0	30,318.00
R203	On 02/02/2017	Bond Future			7.20664		103.89447		7.24215	103.87383		0.81	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.35487		101.83776		6.40570	101.81987		0.54	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			8.81581		95.85457		8.81609	95.85250			0.00	340,283,723.50	3,550	30,305.00
R2030	On 02/02/2017	Bond Future			8.84337		93.71623		8.84375	93.71346			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			8.86404		95.62815		8.86403	95.62822			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			8.93924		95.16508		8.93442	95.20334		12.92	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			8.97091		97.01959		8.96604	97.05782		12.94	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			8.99217		94.83738		8.98677	94.87935		13.01	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
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	9.02527		100.33432		9.01531	100.42195			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future	9.05925		102.28932		9.04908	102.37789			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.08032		99.86886		9.06949	99.96241			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	9.07216		97.02762		9.05708	97.16072		14.72	0.00	0.00	0	40,431.00
R2037	On 02/02/2017	Bond Future	9.10226		94.66173		9.08683	94.79675		14.84	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.12650		96.59310		9.11031	96.73372		14.90	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	7.63923		103.73980		7.66121	103.69735		2.43	0.00	0.00	0	28,909.00
R204	On 02/02/2017	Bond Future	7.60283		101.72023		7.62843	101.67618		2.18	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.49701		103.79490		7.52474	103.75313		1.94	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	9.11206		101.34618		9.09186	101.53856		15.46	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future	9.14222		98.81408		9.12154	99.00944		15.59	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future	9.16669		100.83010		9.14512	101.03251		15.65	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	9.13621		98.49744		9.12115	98.64313		16.23	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future	9.16562		96.03507		9.15023	96.18289		16.38	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future	9.18956		97.99438		9.17345	98.14822		16.47	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	9.12766		97.76028		9.11258	97.91036		16.54	0.00	0.00	0	61,316.00
R2048	On 02/02/2017	Bond Future	9.15933		99.66515		9.14393	99.81731		16.63	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future	9.17974		97.25464		9.16364	97.41296		16.80	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	7.78183		100.79412		7.83027	100.66100		3.66	0.00	35,076,353.76	348	57,287.00
R207	On 02/02/2017	Bond Future	7.76826		99.11524		7.82160	98.97877		3.42	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	3,012.32000	3.01232	2,893.93000	2.89393	3,012.320	3.60	0.88	0.00	0	62.00
R207	On 04/05/2017	Bond Future	7.72412		101.13691		7.78166	101.00072		3.18	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 03/11/2016	Bond Future	7.94837		96.34083		7.98552	96.20900		5.03	0.00	0.00	0	34,900.00

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
R208	On 02/02/2017	Bond Future			7.95380		98.21818		7.99377	98.08303		4.80	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.93131		96.81673		7.97329	96.68180		4.57	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			8.98036		75.78885		8.97040	75.86229		14.95	0.00	0.00	0	35,743.00
R209	On 03/11/2016	Bond Future	8.87	Call	1,755.39000		1.75539	1,801.60000	1.80160	1,755.390		14.77	0.45	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,888.47000		1.88847	1,868.52000	1.86852	1,888.470		14.85	0.45	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.45	Put	864.32000		0.86432	856.27000	0.85627	864.320		15.13	0.25	0.00	0	250.00
R209	On 03/11/2016	Bond Future	10.25	Put	130.05000		0.13005	129.89000	0.12989	130.050		15.83	0.05	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.00845		77.26578		8.99831	77.34001		15.02	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.02751		75.68935		9.01678	75.76745		15.14	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 03/11/2016	Bond Future			188.82420		188.82420		188.65435	188.65435			0.00	0.00	0	2,269.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future			142.18994		142.18994		142.20589	142.20589			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			148.89837		148.89837		148.83977	148.83977			0.00	0.00	0	4,145.00
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			8.85270		86.44742		8.84269	86.51931		12.62	0.00	0.00	0	43,664.00
R213	On 02/02/2017	Bond Future			8.88346		88.13177		8.87323	88.20443		12.65	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			8.90064		86.37466		8.88972	86.45149		12.73	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			9.05608		76.27461		9.04100	76.39192		15.84	0.00	0.00	0	29,419.00
R214	On 02/02/2017	Bond Future			9.08595		77.76079		9.07054	77.87988		15.94	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.10460		76.04606		9.08850	76.16994		16.10	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/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	23,687.88000		23,687.88000		23,371.79000	23,371.79000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	24,132.27000		24,132.27000		23,809.68000	23,809.68000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.06810		10.06810		9.94510	9.94510		13.57	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.24140		10.24140		10.11590	10.11590		14.65	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.55380		4.55380		4.48250	4.48250		12.09	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.54580		4.54580		4.47670	4.47670		13.12	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.26430		1.26430		1.24790	1.24790			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.20250		1.20250		1.17950	1.17950			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.15440		1.15440		1.13230	1.13230			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,978,092,953.16</b>	<b>97,098</b>	<b>3 723 559.00</b>
<b>Grand Total:</b>												<b>1,978,092,953.16</b>	<b>97,098</b>	<b>3 723 559.00</b>