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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 15/08/2016	Any day expiry	13.32630	13.32630		13.44930	13.44930		18.25	0.00	8,775,493.50	656	0.00	
\$ / R	On 16/08/2016	Any day expiry	13.26330	13.26330		13.44930	13.44930		18.10	0.00	0.00	0	0.00	
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	0.00000	0.00000	0.02410	0.00002	0.000	46.91	0.00	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry	13.26330	13.26330		13.44930	13.44930		17.81	0.00	0.00	0	0.00	
\$ / R	On 17/08/2016	Any day expiry	14.22	Put	956.87900	0.95688	772.85090	0.77285	956.879	32.45	1.00	0.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	1,166.75040	1.16675	981.43800	0.98144	1,166.750	34.81	1.00	0.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	2,576.71410	2.57671	2,390.72880	2.39073	2,576.714	63.88	1.00	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	0.00000	0.00000	0.49110	0.00049	0.000	27.91	0.00	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry	13.26340	13.26340		13.45190	13.45190		17.69	0.00	0.00	0	0.00	
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	0.02480	0.00002	0.02440	0.00002	0.025	57.01	0.00	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry	13.27620	13.27620		13.46470	13.46470		16.58	0.00	0.00	0	0.00	
\$ / R	On 24/08/2016	Any day expiry	13.27880	13.27880		13.46730	13.46730		16.73	0.00	0.00	0	0.00	
\$ / R	On 24/08/2016	Any day expiry	13.32	Call	120.09670	0.12010	238.14550	0.23815	120.097	16.77	0.46	0.00	0	2,000.00
\$ / R	On 24/08/2016	Any day expiry	14.08	Put	805.51120	0.80551	628.37900	0.62838	805.511	19.38	0.97	0.00	0	6,600.00
\$ / R	On 24/08/2016	Any day expiry	14.24	Put	963.82360	0.96382	781.76390	0.78176	963.824	20.83	0.98	0.00	0	6,600.00
\$ / R	On 26/08/2016	Any day expiry	13.28400	13.28400		13.47260	13.47260		16.92	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.31330	0.00031	0.29740	0.00030	0.313	23.80	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	292.16130	0.29216	183.41970	0.18342	292.161	17.44	0.70	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	0.11300	0.00011	0.09010	0.00009	0.113	48.66	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	0.06210	0.00006	0.04730	0.00005	0.062	48.66	0.00	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			13.29190	13.29190	13.48040	13.48040		16.25	0.00	0.00	0	2,467.00
\$ / R	On 29/08/2016	Any day expiry	14.18	Call	9.27260	0.00927	23.04080	0.02304	9.273	19.32	0.05	0.00	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	15.15	Call	0.56200	0.00056	1.51420	0.00151	0.562	24.11	0.00	0.00	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	16.00	Call	0.09570	0.00010	0.28510	0.00029	0.096	28.51	0.00	0.00	0	40,000.00
\$ / R	On 31/08/2016	Any day expiry			13.29720	13.29720	13.48570	13.48570		16.43	0.00	4,113,129.60	306	410.00
\$ / R	On 31/08/2016	Any day expiry	13.83	Put	572.18370	0.57218	426.09810	0.42610	572.184	18.02	0.85	0.00	0	6,600.00
\$ / R	On 01/09/2016	Any day expiry			13.29980	13.29980	13.48830	13.48830		16.49	0.00	0.00	0	0.00
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	680.61750	0.68062	525.81210	0.52581	680.618	18.44	0.88	0.00	0	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	18.83270	0.01883	41.54960	0.04155	18.833	19.02	0.08	0.00	0	18,400.00
\$ / R	On 05/09/2016	Any day expiry			13.31030	13.31030	13.48480	13.48480		16.17	0.00	741,664.00	55	55.00
\$ / R	On 06/09/2016	Any day expiry			13.31300	13.31300	13.50150	13.50150		16.24	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			13.31820	13.31820	13.50670	13.50670		16.34	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			13.32090	13.32090	13.50930	13.50930		16.39	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	4.30510	0.00431	9.46090	0.00946	4.305	21.04	0.02	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	0.60710	0.00061	0.81380	0.00081	0.607	28.26	0.00	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			13.33140	13.33140	13.51990	13.51990		16.36	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	1,626.16800	1.62617	1,445.78290	1.44578	1,626.168	20.64	0.97	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.05700	0.00006	0.12730	0.00013	0.057	33.37	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			13.33670	13.33670	13.52510	13.52510		16.44	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.34720	13.34720	13.53560	13.53560		16.43	0.00	390,499,030.40	29,257	486,670.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	216.78720	0.21679	150.53890	0.15054	216.787	16.26	0.43	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	362.56820	0.36257	266.12840	0.26613	362.568	16.86	0.58	0.00	0	12,450.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	402.06570	0.40207	298.53810	0.29854	402.066	17.03	0.61	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	486.29120	0.48629	371.30080	0.37130	486.291	17.38	0.67	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	500.96030	0.50096	384.15400	0.38415	500.960	17.43	0.68	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	561.28170	0.56128	437.50990	0.43751	561.282	17.66	0.71	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	86.21380	0.08621	134.21710	0.13422	86.214	18.29	0.21	0.00	0	1,550.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	58.95380	0.05895	95.72890	0.09573	58.954	18.79	0.15	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	911.75380	0.91175	760.12890	0.76013	911.754	18.79	0.85	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	48.64360	0.04864	80.50140	0.08050	48.644	19.04	0.13	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	1,185.83710	1.18584	1,020.81680	1.02082	1,185.837	19.54	0.91	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	27.21360	0.02721	47.17610	0.04718	27.214	19.79	0.08	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	1,280.01360	1.28001	1,111.57610	1.11158	1,280.014	19.79	0.92	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	26.17840	0.02618	45.51590	0.04552	26.178	19.84	0.07	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	1,375.21770	1.37522	1,203.83690	1.20384	1,375.218	20.04	0.94	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	21.48640	0.02149	38.04810	0.03805	21.486	20.08	0.06	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	1,432.53430	1.43253	1,259.81640	1.25982	1,432.534	20.15	0.94	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	11.78780	0.01179	22.54060	0.02254	11.788	20.55	0.04	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	1,664.58780	1.66459	1,486.94060	1.48694	1,664.588	20.55	0.96	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	7.63710	0.00764	14.99550	0.01500	7.637	20.90	0.02	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	6.14170	0.00614		12.20460	0.01220	6.142	21.07	0.02	0.00	0	2,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	2,255.99090	2.25599		2,070.94060	2.07094	2,255.991	21.58	0.99	0.00	0	1,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	2,355.36600	2.35537		2,169.70560	2.16971	2,355.366	21.75	0.99	0.00	0	325.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	1.81240	0.00181		3.79330	0.00379	1.812	22.02	0.01	0.00	0	525.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	1.33470	0.00133		2.65500	0.00266	1.335	22.46	0.00	0.00	0	525.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	1.31120	0.00131		1.63150	0.00163	1.311	24.80	0.00	0.00	0	20,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	1.31290	0.00131		1.60450	0.00160	1.313	25.59	0.00	0.00	0	15,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	1.31940	0.00132		1.58310	0.00158	1.319	26.44	0.00	0.00	0	635.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	1.32080	0.00132		1.58040	0.00158	1.321	26.57	0.00	0.00	0	5,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	1.32380	0.00132		1.57550	0.00158	1.324	26.83	0.00	0.00	0	1,600.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.71090	0.00071		1.32310	0.00132	0.711	31.07	0.00	0.00	0	10,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.01280	0.00001		0.02950	0.00003	0.013	31.07	0.00	0.00	0	17,500.00	
\$ / R	On 27/09/2016	Any day expiry			13.36800	13.36800		13.55640	13.55640		16.66	0.00	0.00	0	500.00	
\$ / R	On 28/09/2016	Any day expiry			13.37060	13.37060		13.55900	13.55900		16.71	0.00	0.00	0	900.00	
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	4.22970	0.00423		3.14190	0.00314	4.230	16.81	0.02	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	387.20560	0.38721		293.71530	0.29372	387.206	17.11	0.55	0.00	0	150.00	
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.38000	0.00038		0.87190	0.00087	0.380	28.68	0.00	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.27640	0.00028		0.65090	0.00065	0.276	28.68	0.00	0.00	0	150.00	
\$ / R	On 30/09/2016	Any day expiry			13.37580	13.37580		13.56420	13.56420		16.91	0.00	0.00	0	70.00	
\$ / R	On 14/10/2016	Any day expiry			13.41220	13.41220		13.60070	13.60070		17.03	0.00	0.00	0	830.00	
\$ / R	On 19/10/2016	Any day expiry			13.42520	13.42520		13.61380	13.61380		17.23	0.00	0.00	0	0.00	
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	99.80740	0.09981		138.43020	0.13843	99.807	19.81	0.17	0.00	0	12,000.00	
\$ / R	On 26/10/2016	Any day expiry			13.44330	13.44330		13.63190	13.63190		17.40	0.00	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	16.76420	0.01676		14.31180	0.01431	16.764	17.10	0.04	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	446.80910	0.44681		361.00500	0.36100	446.809	17.51	0.51	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.26080	0.00026		0.62080	0.00062	0.261	23.20	0.00	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.22370	0.00022		0.53940	0.00054	0.224	23.20	0.00	0.00	0	150.00	
\$ / R	On 27/10/2016	Any day expiry			13.44580	13.44580		13.63450	13.63450		17.43	0.00	0.00	0	2,000.00	
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	317.66010	0.31766		249.97690	0.24998	317.660	17.14	0.41	0.00	0	9,960.00	
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,686.58960	1.68659		1,526.59400	1.52659	1,686.590	20.88	0.88	0.00	0	9,960.00	
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	22.34810	0.02235		32.63060	0.03263	22.348	22.88	0.04	0.00	0	9,960.00	
\$ / R	On 07/11/2016	Any day expiry			13.47420	13.47420		13.66300	13.66300		17.57	0.00	0.00	0	0.00	
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,583.54060	1.58354		1,431.10140	1.43110	1,583.541	20.73	0.84	0.00	0	8,695.00	
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	28.09420	0.02809		39.42720	0.03943	28.094	23.36	0.05	0.00	0	8,695.00	
\$ / R	On 10/11/2016	Any day expiry			13.48200	13.48200		13.67070	13.67070		17.76	0.00	0.00	0	0.00	
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	417.01230	0.41701		516.03560	0.51604	417.012	17.97	0.48	0.00	0	21,000.00	
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	225.35360	0.22535		288.09250	0.28809	225.354	19.34	0.29	0.00	0	31,500.00	
\$ / R	On 17/11/2016	Any day expiry			13.50010	13.50010		13.68890	13.68890		17.79	0.00	0.00	0	0.00	
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	361.75970	0.36176		294.71230	0.29471	361.760	17.44	0.40	0.00	0	9,615.00	
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	2,173.87020	2.17387		2,009.58620	2.00959	2,173.870	21.96	0.89	0.00	0	9,615.00	
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	25.19180	0.02519		31.94970	0.03195	25.192	25.27	0.04	0.00	0	9,615.00	
\$ / R	On 28/11/2016	Any day expiry			13.52870	13.52870		13.71800	13.71800		17.82	0.00	0.00	0	0.00	
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	34.97320	0.03497		28.94980	0.02895	34.973	17.13	0.06	0.00	0	250.00	
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	498.91440	0.49891		417.62730	0.41763	498.914	17.75	0.47	0.00	0	150.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	3.92740	0.00393	5.94880	0.00595	3.927	26.36	0.01	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			13.57040	13.57040	13.76030	13.76030		17.85	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.58340	13.58340	13.77350	13.77350		17.90	0.00	230,618,965.20	16,978	114,305.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	41.94960	0.04195	35.12540	0.03513	41.950	16.68	0.07	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.50	Put	139.82150	0.13982	109.59590	0.10960	139.821	16.63	0.18	0.00	0	12,196.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	161.05210	0.16105	127.40040	0.12740	161.052	16.69	0.21	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	291.80740	0.29181	237.29490	0.23729	291.807	17.14	0.31	0.00	0	148,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	384.15860	0.38416	318.46460	0.31846	384.159	17.41	0.38	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	684.19630	0.68420	802.41750	0.80242	684.196	17.57	0.59	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	445.71050	0.44571	373.31760	0.37332	445.711	17.58	0.41	37,149,368.34	6,540	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	523.02560	0.52303	442.91190	0.44291	523.026	17.77	0.46	0.00	0	12,346.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	521.28880	0.52129	619.45300	0.61945	521.289	18.08	0.49	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	637.88880	0.63789	545.95300	0.54595	637.889	18.08	0.51	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	668.75640	0.66876	573.48890	0.57349	668.756	18.17	0.52	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	416.03830	0.41604	498.93300	0.49893	416.038	18.62	0.41	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	832.63830	0.83264	725.43300	0.72543	832.638	18.62	0.59	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	364.27030	0.36427	438.04160	0.43804	364.270	18.98	0.37	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	975.54150	0.97554	858.23830	0.85824	975.541	19.02	0.63	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	1,050.08590	1.05009	928.38310	0.92838	1,050.086	19.23	0.65	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	1,165.40020	1.16540	1,037.97820	1.03798	1,165.400	19.53	0.69	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	1,204.70580	1.20471	1,075.47700	1.07548	1,204.706	19.63	0.69	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,308.78520	1.30879	1,175.07540	1.17508	1,308.785	19.89	0.72	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,365.88360	1.36588	1,229.89540	1.22990	1,365.884	20.04	0.73	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,447.77460	1.44777	1,309.55710	1.30956	1,447.775	20.20	0.75	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	1,598.55450	1.59855	1,455.83500	1.45583	1,598.555	20.51	0.77	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	198.95520	0.19896	245.75710	0.24576	198.955	20.54	0.22	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,615.55520	1.61556	1,472.25710	1.47226	1,615.555	20.54	0.78	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,788.05460	1.78805	1,639.30650	1.63931	1,788.055	20.88	0.80	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,796.79260	1.79679	1,647.78730	1.64779	1,796.793	20.89	0.81	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	148.00430	0.14800	184.52100	0.18452	148.004	21.21	0.17	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,964.60430	1.96460	1,811.02100	1.81102	1,964.604	21.21	0.83	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	137.60900	0.13761	171.92230	0.17192	137.609	21.38	0.16	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	2,054.20900	2.05421	1,898.42230	1.89842	2,054.209	21.38	0.84	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	2,117.41030	2.11741	1,960.16310	1.96016	2,117.410	21.50	0.85	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	2,217.46460	2.21746	2,058.04750	2.05805	2,217.465	21.69	0.86	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,327.56510	2.32757	2,165.94780	2.16595	2,327.565	21.89	0.87	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	107.11170	0.10711	134.72710	0.13473	107.112	21.97	0.13	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	96.42420	0.09642	121.60230	0.12160	96.424	22.22	0.12	0.00	0	12,196.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,513.02420	2.51302	2,348.10230	2.34810	2,513.024	22.22	0.88	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	82.67700	0.08268	99.79170	0.09979	82.677	23.09	0.10	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,963.34930	2.96335	2,788.85920	2.78886	2,963.349	23.53	0.91	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	3,021.30100	3.02130	2,846.29070	2.84629	3,021.301	23.70	0.91	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	74.03710	0.07404	88.95820	0.08896	74.037	23.75	0.09	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	3,176.25470	3.17625	2,999.95970	2.99996	3,176.255	24.14	0.92	83,166,324.12	6,600	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	67.34080	0.06734	80.55680	0.08056	67.341	24.37	0.08	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	63.59400	0.06359	75.85550	0.07586	63.594	24.76	0.08	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	62.34300	0.06234	74.28350	0.07428	62.343	24.89	0.07	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	61.37220	0.06137	73.06520	0.07307	61.372	25.01	0.07	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	47.32800	0.04733	60.31900	0.06032	47.328	25.98	0.06	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	41.13320	0.04113	55.39550	0.05540	41.133	25.98	0.05	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	40.05850	0.04006	54.02340	0.05402	40.058	25.98	0.05	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.72	Call	39.00970	0.03901	52.68250	0.05268	39.010	25.98	0.05	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	30.37630	0.03038	41.56450	0.04156	30.376	25.98	0.04	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	28.77400	0.02877	39.48350	0.03948	28.774	25.98	0.04	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	27.74990	0.02775	38.15020	0.03815	27.750	25.98	0.04	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	27.25070	0.02725	37.49930	0.03750	27.251	25.98	0.04	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	13.32620	0.01333	19.02700	0.01903	13.326	25.98	0.02	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	12.23280	0.01223	17.54230	0.01754	12.233	25.98	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	12.00160	0.01200	17.22750	0.01723	12.002	25.98	0.02	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	10.39500	0.01040	15.03070	0.01503	10.395	25.98	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	9.43960	0.00944	13.71610	0.01372	9.440	25.98	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	6.08180	0.00608	9.03500	0.00904	6.082	25.98	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	5.78870	0.00579	8.62080	0.00862	5.789	25.98	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	5.45460	0.00545	8.14760	0.00815	5.455	25.98	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	4.74550	0.00475	7.13770	0.00714	4.746	25.98	0.01	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	4.16670	0.00417	6.30780	0.00631	4.167	25.98	0.01	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	3.84480	0.00384	5.84380	0.00584	3.845	25.98	0.01	539,569.62	6,540	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	3.33810	0.00334	5.10930	0.00511	3.338	25.98	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	3.14120	0.00314	4.82230	0.00482	3.141	25.98	0.01	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	1.80590	0.00181	2.84880	0.00285	1.806	25.98	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	1.26750	0.00127	2.03430	0.00203	1.268	25.98	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	1.19030	0.00119	1.91610	0.00192	1.190	25.98	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			13.64860	13.64860	13.83950	13.83950		17.93	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	815.08590	0.81509	711.98740	0.71199	815.086	18.46	0.55	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	122.03320	0.12203	149.84850	0.14985	122.033	22.20	0.13	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			13.67990	13.67990	13.87130	13.87130		17.97	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	921.26060	0.92126	813.04610	0.81305	921.261	18.67	0.57	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	166.61890	0.16662	201.35650	0.20136	166.619	21.68	0.17	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.80260	13.80260	13.99600	13.99600		18.08	0.00	0.00	0	32,233.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	134.46910	0.13447	107.92770	0.10793	134.469	16.32	0.14	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,786.28490	1.78628	1,650.37080	1.65037	1,786.285	20.48	0.71	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,892.69600	1.89270	1,755.31940	1.75532	1,892.696	20.66	0.73	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,178.77390	2.17877	2,034.32650	2.03433	2,178.774	21.13	0.77	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,213.10290	2.21310	2,067.83160	2.06783	2,213.103	21.19	0.77	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,119.72940	3.11973	2,954.09010	2.95409	3,119.729	22.76	0.85	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	89.38970	0.08939	112.77340	0.11277	89.390	25.39	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	88.84090	0.08884	112.11430	0.11211	88.841	25.39	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	62.64990	0.06265	80.40110	0.08040	62.650	25.39	0.06	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	49.19890	0.04920	63.87200	0.06387	49.199	25.39	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	12.71630	0.01272	17.59250	0.01759	12.716	25.39	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			13.88120	13.88120	14.07590	14.07590		18.20	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	856.77710	0.85678	767.92490	0.76792	856.777	18.27	0.48	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	198.93840	0.19894	231.78210	0.23178	198.938	23.00	0.16	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			13.91520	13.91520	14.11050	14.11050		18.17	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	954.10300	0.95410	861.73570	0.86174	954.103	18.47	0.50	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	245.16670	0.24517	287.61850	0.28762	245.167	22.23	0.19	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.06020	14.06020	14.25810	14.25810		18.31	0.00	0.00	0	158,060.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,048.35190	1.04835	960.72700	0.96073	1,048.352	18.56	0.49	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,501.15690	1.50116	1,393.28950	1.39329	1,501.157	19.52	0.59	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,970.58900	1.97059	1,847.49710	1.84750	1,970.589	20.44	0.66	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,196.11100	2.19611	2,068.69790	2.06870	2,196.111	20.81	0.69	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	336.30650	0.33631	389.43690	0.38944	336.307	22.07	0.22	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	235.42290	0.23542	268.15460	0.26815	235.423	24.70	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	192.03450	0.19203	236.89730	0.23690	192.035	24.89	0.13	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	116.79680	0.11680	148.20620	0.14821	116.797	24.89	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.12110	14.12110	14.32010	14.32010		18.35	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	882.12080	0.88212	805.68720	0.80569	882.121	18.13	0.44	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	278.44640	0.27845	316.75250	0.31675	278.446	24.22	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.30710	14.30710	14.50730	14.50730		18.73	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.56490	14.56490	14.76300	14.76300		19.34	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.82260	14.82260	15.01880	15.01880		19.75	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.08040	15.08040	15.27450	15.27450		20.10	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	830.99340	0.83099	783.93210	0.78393	830.993	18.56	0.30	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			13.34720	13.34720	13.53560	13.53560		16.43	0.00	613,971.20	46	627.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.58340	13.58340	13.77350	13.77350		17.90	0.00	217,334.40	16	122.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.80260	13.80260	13.99600	13.99600		18.08	0.00	0.00	0	52.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.06020	14.06020	14.25810	14.25810		18.31	0.00	0.00	0	3.00
£ / R	On 15/08/2016	Any day expiry			17.14680	17.14680	17.39040	17.39040		11.76	0.00	2,246,230.80	131	0.00
£ / R	On 18/08/2016	Any day expiry			17.07500	17.07500	17.39400	17.39400		15.50	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	0.04560	0.00005	0.23300	0.00023	0.046	34.48	0.00	0.00	0	11,000.00
£ / R	On 31/08/2016	Any day expiry			17.12050	17.12050	17.44020	17.44020		15.40	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			17.14880	17.14880	17.46910	17.46910		15.48	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	4,051.54920	4.05155	3,731.82540	3.73183	4,051.549	26.68	1.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.00000	0.00000	0.00010	0.00000	0.000	28.45	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			17.19120	17.19120	17.51160	17.51160		15.54	0.00	818,283,928.80	47,599	76,276.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	1,723.86780	1.72387	1,422.88100	1.42288	1,723.868	17.34	0.96	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	2.51320	0.00251	3.85610	0.00386	2.513	32.83	0.00	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	0.51420	0.00051	1.30460	0.00130	0.514	32.83	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.03580	0.00004	0.11380	0.00011	0.036	32.83	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.52670	17.52670	17.85160	17.85160		16.70	0.00	52,580.10	3	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	485.67840		0.48568		368.20600	0.36821	485.678	16.39	0.39	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	1,266.17900		1.26618		1,053.09160	1.05309	1,266.179	17.64	0.66	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,935.55200		3.93555		3,618.46040	3.61846	3,935.552	20.97	0.94	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	5,526.23960		5.52624		5,209.45600	5.20946	5,526.240	25.70	0.96	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	14.94220		0.01494		20.79720	0.02080	14.942	25.70	0.02	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	2.12830		0.00213		3.13630	0.00314	2.128	25.70	0.00	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.84310		17.84310		18.17390	18.17390		17.06	0.00	0.00	0	1,274.00
£ / R	On 25/04/2017	Any day expiry			18.00770		18.00770		18.34230	18.34230		17.27	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.21800		18.21800		18.55620	18.55620			0.00	0.00	0	37,392.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.96100		18.96100		19.30310	19.30310		17.29	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13224		0.13224		0.13415	0.13415		22.39	0.00	0.00	0	14,242.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13513		0.13513		0.13707	0.13707		21.00	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13788		0.13788		0.13986	0.13986		20.49	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14107		0.14107		0.14314	0.14314		20.57	0.00	0.00	0	0.00
€ / R	On 15/08/2016	Any day expiry			14.90880		14.90880		15.03140	15.03140		15.08	0.00	44,726.40	3	0.00
€ / R	On 26/08/2016	Any day expiry			14.88200		14.88200		15.06150	15.06150		15.45	0.00	0.00	0	39.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.96710		14.96710		15.14710	15.14710		15.04	0.00	96,837,137.00	6,470	31,203.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	229.70890		0.22971		179.37620	0.17938	229.709	14.95	0.44	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	62.27030		0.06227		106.62820	0.10663	62.270	16.99	0.16	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	10.59010		0.01059		21.23200	0.02123	10.590	18.61	0.03	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			15.00710		15.00710		15.18710	15.18710		15.54	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.29120		15.29120		15.47440	15.47440		16.78	0.00	0.00	0	18,731.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	251.26780		0.25127		311.04040	0.31104	251.268	18.66	0.26	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,797.72530		1.79773		1,662.03640	1.66204	1,797.725	19.30	0.80	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	2.38590		0.00239		2.51920	0.00252	2.386	22.47	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.60020		15.60020		15.78670	15.78670		17.19	0.00	0.00	0	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.96380		15.96380		16.15580	16.15580		17.66	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.30290		16.30290		16.49880	16.49880		18.16	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.03017		97.03017		97.26530	97.26530			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.07434		94.07434		94.31361	94.31361			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.81389		92.81389		93.05283	93.05283			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.87893		94.87893		95.11418	95.11418			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06735		100.06735		100.06726	100.06726			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01182		100.01182		100.01285	100.01285			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.64028		99.64028		99.64298	99.64298			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.70176		99.70176		99.71514	99.71514			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.98573		99.98573		100.00959	100.00959			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.27161		99.27161		99.30708	99.30708			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.93970		98.93970		98.98274	98.98274			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	99.01081		99.01081		99.05822	99.05822			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.80352		97.80352		97.91772	97.91772			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.11916		97.11916		97.24209	97.24209			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.39958		96.39958		96.52967	96.52967			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.65213		96.65213		96.78742	96.78742			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future	509.37200		509.37200		509.46400	509.46400			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	519.29000		519.29000		519.39100	519.39100			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	595.82700		595.82700		595.97900	595.97900			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	607.42800		607.42800		607.59100	607.59100			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	544.32800		544.32800		544.86600	544.86600			0.00	0.00	0	721.00
ALBI	On 02/02/2017	Index Future	554.92600		554.92600		555.48200	555.48200			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	566.22000		566.22000		566.80400	566.80400			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.24420		10.24420		10.39970	10.39970		11.93	0.00	90,148,960.00	8,800	13,220.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.40030		10.40030		10.55690	10.55690		12.86	0.00	0.00	0	7.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.54690		10.54690		10.70590	10.70590		13.21	0.00	0.00	0	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.72040		10.72040		10.88250	10.88250		13.81	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.88800		10.88800		11.05080	11.05080		14.42	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.34080		10.34080		10.46070	10.46070		13.03	0.00	0.00	0	20.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.52860		10.52860		10.64950	10.64950		14.07	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.70330		10.70330		10.82760	10.82760		14.25	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	13.75600		13.75600		13.93320	13.93320		15.63	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.07300		14.07300		14.25370	14.25370		17.02	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.37190		14.37190		14.55690	14.55690		17.63	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.00660		2.00660		2.03490	2.03490		14.29	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.03440		2.03440		2.06300	2.06300		15.23	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.05960		2.05960		2.08850	2.08850		15.61	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.02800		2.02800		2.05650	2.05650		15.27	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.01540		2.01540		2.04050	2.04050		14.06	0.00	60,462.00	30	336.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.06040		2.06040		2.08580	2.08580		15.32	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	9.99551	80.95901		9.98073	81.06009				0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.05939	82.53576		10.04402	82.63959				0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.11173	80.42086		10.09553	80.52913				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	10.10287	85.74408		10.08295	85.90297				0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.16208	87.41431		10.14144	87.57721				0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.21419	84.93135		10.19261	85.10000				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	541.22300	541.22300		541.66500	541.66500				0.00	0.00	0	418.00
GOVI	On 02/02/2017	GOVI	551.76100	551.76100		552.21800	552.21800				0.00	0.00	0	26.00
GOVI	On 04/05/2017	GOVI	562.99000	562.99000		563.47500	563.47500				0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.72140	1.72140		1.74580	1.74580			15.90	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.75350	1.75350		1.77820	1.77820			17.46	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.78280	1.78280		1.80800	1.80800			17.83	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	130.31736	130.31736		130.28146	130.28146				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	108.65591	108.65591		108.82189	108.82189				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	137.04918	137.04918		136.82930	136.82930				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	135.45338	135.45338		135.46779	135.46779				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	146.44539	146.44539		145.93956	145.93956				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	252.37300		252.37300		252.31300	252.31300			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	257.30200		257.30200		257.24500	257.24500			0.00	0.00	0	55.00
IGOV	On 04/05/2017	Index Future	262.55300		262.55300		262.50300	262.50300			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	682.97800		682.97800		682.75300	682.75300			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	696.25900		696.25900		696.03300	696.03300			0.00	0.00	0	155.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.35000		92.65000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.35000		92.65000		7.36000	92.64000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.37000		92.63000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.38000		92.62000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.40000		92.60000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.43000		92.57000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.44000		92.56000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.48000		92.52000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.47000		92.53000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.47000		92.53000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.47000		92.53000		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	0.13070		0.13070		0.13260	0.13260			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13090		0.13090		0.13270	0.13270			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13100		0.13100		0.13290	0.13290			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.03970		0.03970		0.04040	0.04040			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.03830		0.03830		0.03870	0.03870			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.03750		0.03750		0.03790	0.03790			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	9.61320		9.61320		9.77760	9.77760		13.03	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	9.74900		9.74900		9.91460	9.91460		14.16	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.87800		9.87800		10.04650	10.04650		14.57	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.28640		1.28640		1.30580	1.30580			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.30070		1.30070		1.32020	1.32020			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.31260		1.31260		1.33230	1.33230			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future	1.28800		1.28800		1.29370	1.29370			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future	1.29030		1.29030		1.29610	1.29610			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future	1.29270		1.29270		1.29850	1.29850			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future	1.12140		1.12140		1.11910	1.11910			0.00	0.00	0	11,955.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future	1.12570		1.12570		1.12350	1.12350			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			1.13020		1.13020		1.12790	1.12790			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.46241		117.66519		8.45746	117.70141		9.27	0.00	997,800,811.20	8,480	94,282.00
R186	On 03/11/2016	Bond Future	9.10	Put	526.77000		0.52677		545.85000	0.54585	526.770	9.48	0.18	0.00	0	5,200.00
R186	On 03/11/2016	Bond Future	9.20	Call	5,640.19000		5.64019		5,693.75000	5.69375	5,640.190	9.53	0.85	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	6,836.10000		6.83610		6,885.90000	6.88590	6,836.100	9.65	0.90	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	121.20000		0.12120		130.19000	0.13019	121.200	9.80	0.05	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	104.96000		0.10496		113.17000	0.11317	104.960	9.83	0.05	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.48491		114.65304		8.47961	114.69107		9.23	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	2,669.12000		2.66912		2,712.78000	2.71278	2,669.120	9.13	0.49	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,648.69000		1.64869		1,659.25000	1.65925	1,648.690	9.31	0.33	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	788.08000		0.78808		798.63000	0.79863	788.080	9.60	0.19	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	672.79000		0.67279		682.91000	0.68291	672.790	9.66	0.16	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.49504		116.98852		8.48907	117.03054		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			304.60203		304.60203		304.63599	304.63599			0.00	144,685,964.25	475	1,589.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			252.52703		252.52703		252.55407	252.55407			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			8.17034		99.41833		8.15998	99.46802		6.87	0.00	56,469,611.44	568	15,295.00
R2023	On 02/02/2017	Bond Future			8.18874		101.35445		8.17762	101.40609		6.75	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.18339		99.48330		8.17106	99.53878		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			7.38904		101.91261		7.39382	101.90870		1.06	0.00	0.00	0	30,318.00
R203	On 02/02/2017	Bond Future			7.20158		103.89741		7.20664	103.89447		0.81	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.35450		101.83789		6.35487	101.83776		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			8.82580		95.78086		8.81581	95.85457			0.00	44,059,195.60	460	30,305.00
R2030	On 02/02/2017	Bond Future			8.85382		93.64010		8.84337	93.71623			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			8.87520		95.54782		8.86404	95.62815			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			8.94918		95.08626		8.93924	95.16508		12.92	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			8.98128		96.93826		8.97091	97.01959		12.94	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.00321		94.75167		8.99217	94.83738		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	9.03522		100.24690		9.02527	100.33432			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future	9.06961		102.19923		9.05925	102.28932			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.09131		99.77407		9.08032	99.86886			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	9.09234		96.84996		9.07216	97.02762		14.72	0.00	0.00	0	40,431.00
R2037	On 02/02/2017	Bond Future	9.12312		94.47968		9.10226	94.66173		14.84	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.14826		96.40461		9.12650	96.59310		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	7.63399		103.74993		7.63923	103.73980		2.43	0.00	0.00	0	28,909.00
R204	On 02/02/2017	Bond Future	7.59743		101.72952		7.60283	101.72023		2.18	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.49263		103.80150		7.49701	103.79490		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	9.13223		101.15469		9.11206	101.34618		15.46	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future	9.16306		98.61783		9.14222	98.81408		15.59	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future	9.18840		100.62705		9.16669	100.83010		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	9.16661		98.20449		9.13621	98.49744		16.23	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future	9.19695		95.73534		9.16562	96.03507		16.38	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future	9.22200		97.68587		9.18956	97.99438		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	9.15296		97.50942		9.12766	97.76028		16.54	0.00	0.00	0	61,316.00
R2048	On 02/02/2017	Bond Future	9.18541		99.40841		9.15933	99.66515		16.63	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future	9.20676		96.98997		9.17974	97.25464		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	7.78737		100.77888		7.78183	100.79412		3.66	0.00	0.00	0	57,287.00
R207	On 02/02/2017	Bond Future	7.77472		99.09870		7.76826	99.11524		3.42	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,993.53000	2,993.53	3,012.32000	3,012.32	2,993.530	3.60	0.88	0.00	0	62.00
R207	On 04/05/2017	Bond Future	7.73243		101.11723		7.72412	101.13691		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	7.94832		96.34101		7.94837	96.34083		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			7.95404		98.21737		7.95380	98.21818		4.80	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.93242		96.81316		7.93131	96.81673		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			8.99542		75.67802		8.98036	75.78885		14.95	0.00	0.00	0	35,743.00
R209	On 03/11/2016	Bond Future	8.87	Call	1,667.21000		1.66721		1,755.39000	1.75539	1,667.210	14.77	0.44	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,899.81000		1.89981		1,888.47000	1.88847	1,899.810	14.85	0.46	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.45	Put	860.62000		0.86062		864.32000	0.86432	860.620	15.13	0.26	0.00	0	250.00
R209	On 03/11/2016	Bond Future	10.25	Put	124.72000		0.12472		130.05000	0.13005	124.720	15.83	0.05	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.02402		77.15200		9.00845	77.26578		15.02	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.04379		75.57109		9.02751	75.68935		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			188.80349		188.80349		188.82420	188.82420			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			142.17417		142.17417		142.18994	142.18994			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			148.88173		148.88173		148.89837	148.89837			0.00	27,245,356.59	183	3,962.00
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			8.86269		86.37575		8.85270	86.44742		12.62	0.00	0.00	0	43,664.00
R213	On 02/02/2017	Bond Future			8.89388		88.05785		8.88346	88.13177		12.65	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			8.91173		86.29673		8.90064	86.37466		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			9.07627		76.11801		9.05608	76.27461		15.84	0.00	0.00	0	29,419.00
R214	On 02/02/2017	Bond Future			9.10677		77.60037		9.08595	77.76079		15.94	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.12622		75.88023		9.10460	76.04606		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	23,368.10000		23,368.10000		23,687.88000	23,687.88000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	23,808.23000		23,808.23000		24,132.27000	24,132.27000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	9.94650		9.94650		10.06810	10.06810		13.64	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.11930		10.11930		10.24140	10.24140		14.55	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.50550		4.50550		4.55380	4.55380		12.14	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.49760		4.49760		4.54580	4.54580		13.05	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.24710		1.24710		1.26430	1.26430			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.18730		1.18730		1.20250	1.20250			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.14070		1.14070		1.15440	1.15440			0.00	0.00	0	0.00
Total for Derivatives :												3,034,369,814.56	140,196	3 759 006.00
Grand Total:												3,034,369,814.56	140,196	3 759 006.00