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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 05/09/2016	Any day expiry	14.47780	14.47780		14.68180	14.68180		25.44	0.00	0.00	0	55.00	
\$ / R	On 06/09/2016	Any day expiry	14.47780	14.47780		14.68180	14.68180		25.39	0.00	0.00	0	0.00	
\$ / R	On 08/09/2016	Any day expiry	14.48060	14.48060		14.67640	14.67640		25.30	0.00	0.00	0	0.00	
\$ / R	On 09/09/2016	Any day expiry	14.48340	14.48340		14.67930	14.67930		24.80	0.00	0.00	0	0.00	
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	46.27160	0.04627	102.17390	0.10217	46.272	25.95	0.17	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	0.72360	0.00072	3.03810	0.00304	0.724	34.55	0.00	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry	14.49470	14.49470		14.69060	14.69060		22.77	0.00	0.00	0	0.00	
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	534.44590	0.53445	404.47440	0.40447	534.446	23.69	0.77	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.12460	0.00012	0.41870	0.00042	0.125	43.72	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry	14.50040	14.50040		14.69640	14.69640		22.49	0.00	0.00	0	259.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.51180	14.51180		14.70810	14.70810		21.69	0.00	1,346,056,520.80	92,756	443,520.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	13.00	Put	7.64230	0.00764	4.91650	0.00492	7.642	26.21	0.02	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	14.49330	0.01449	9.29510	0.00930	14.493	25.29	0.04	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	23.39250	0.02339	14.54390	0.01454	23.393	23.21	0.07	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	26.17490	0.02617	16.16020	0.01616	26.175	22.73	0.08	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	32.92480	0.03292	20.05990	0.02006	32.925	21.75	0.10	0.00	0	525.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	34.22850	0.03423	20.81060	0.02081	34.228	21.59	0.10	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	40.05200	0.04005	24.15810	0.02416	40.052	20.94	0.12	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Put	67.20910	0.06721	40.68560	0.04069	67.209	19.69	0.19	0.00	0	3,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	579.00910	0.57901	748.78560	0.74879	579.009	19.69	0.81	0.00	0	47,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	436.56790	0.43657	588.84670	0.58885	436.568	20.26	0.70	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	124.76790	0.12477	80.74670	0.08075	124.768	20.26	0.30	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	374.58570	0.37459	516.68820	0.51669	374.586	20.55	0.64	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	257.83860	0.25784	181.63950	0.18164	257.839	21.12	0.48	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	226.38010	0.22638	335.19930	0.33520	226.380	21.40	0.46	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	314.58010	0.31458	227.09930	0.22710	314.580	21.40	0.54	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	218.42840	0.21843	325.00200	0.32500	218.428	21.46	0.45	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	377.04970	0.37705	278.44110	0.27844	377.050	21.69	0.60	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	182.14970	0.18215	277.66660	0.27767	182.150	21.76	0.39	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	417.56320	0.41756	312.48860	0.31249	417.563	21.90	0.63	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	107.98950	0.10799	175.59390	0.17559	107.990	22.74	0.26	0.00	0	5,650.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	596.18950	0.59619	467.49390	0.46749	596.189	22.74	0.74	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	73.23340	0.07323	124.51990	0.12452	73.233	23.44	0.19	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	60.12150	0.06012	104.46930	0.10447	60.121	23.79	0.16	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.50	Call	39.47390	0.03947	71.88510	0.07189	39.474	24.34	0.11	1,700,459.70	1,000	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,118.92580	1.11893	949.60850	0.94961	1,118.926	24.38	0.91	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,211.92330	1.21192	1,037.88160	1.03788	1,211.923	24.43	0.93	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	15.42700	0.01543	31.48310	0.03148	15.427	24.51	0.05	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	9.55610	0.00956	20.62990	0.02063	9.556	24.60	0.03	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	4.59950	0.00460	10.53360	0.01053	4.599	25.99	0.02	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	3.84900	0.00385	8.88280	0.00888	3.849	26.65	0.01	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	3.20220	0.00320	7.44350	0.00744	3.202	27.37	0.01	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	3.11530	0.00312	7.24900	0.00725	3.115	27.49	0.01	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	2.95050	0.00295	6.87900	0.00688	2.951	27.71	0.01	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	1.02940	0.00103	2.44230	0.00244	1.029	33.43	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.66340	0.00066	1.43810	0.00144	0.663	46.18	0.00	0.00	0	17,500.00
\$ / R	On 22/09/2016	Any day expiry			14.52040	14.52040	14.71690	14.71690		21.65	0.00	0.00	0	0.00
\$ / R	On 22/09/2016	Any day expiry	14.20	Put	142.78110	0.14278	96.00170	0.09600	142.781	20.41	0.31	0.00	0	16,500.00
\$ / R	On 27/09/2016	Any day expiry			14.53470	14.53470	14.73150	14.73150		21.35	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.53760	14.53760	14.73440	14.73440		21.36	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.49910	0.00050	0.32510	0.00033	0.499	26.90	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	31.11670	0.03112	19.64270	0.01964	31.117	20.50	0.08	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	1.98300	0.00198	3.79590	0.00380	1.983	32.60	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	1.92830	0.00193	3.65700	0.00366	1.928	33.60	0.00	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			14.54050	14.54050	14.73730	14.73730		21.35	0.00	0.00	0	2,740.00
\$ / R	On 30/09/2016	Any day expiry			14.54330	14.54330	14.74020	14.74020		21.36	0.00	0.00	0	2,856.00
\$ / R	On 03/10/2016	Any day expiry			14.55190	14.55190	14.74900	14.74900		21.03	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	380.78560	0.38079	293.76610	0.29377	380.786	20.71	0.51	0.00	0	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	264.33580	0.26434	361.55000	0.36155	264.336	21.06	0.42	0.00	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry			14.55480	14.55480	14.60100	14.60100			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 04/10/2016	Any day expiry	14.60	Put	45.20000	0.04520	0.00000	0.00000	45.200		1.00	292,020,000.00	20,000	10,000.00
\$ / R	On 04/10/2016	Any day expiry	14.65	Put	95.20000	0.09520	0.00000	0.00000	95.200		1.00	293,020,000.00	20,000	10,000.00
\$ / R	On 05/10/2016	Any day expiry			14.55760	14.55760	14.75490	14.75490		21.04	0.00	0.00	0	32.00
\$ / R	On 10/10/2016	Any day expiry			14.57210	14.57210	14.76930	14.76930		20.69	0.00	0.00	0	2,700.00
\$ / R	On 12/10/2016	Any day expiry			14.57800	14.57800	14.77500	14.77500		20.83	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.58380	14.58380	14.78070	14.78070		20.82	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			14.59840	14.59840	14.79510	14.79510		20.62	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	430.03050	0.43003	544.19610	0.54420	430.031	20.15	0.52	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.61880	14.61880	14.81510	14.81510		20.45	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	4.18800	0.00419	2.95220	0.00295	4.188	24.01	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	62.84730	0.06285	44.15080	0.04415	62.847	18.22	0.12	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	4.98810	0.00499	7.81880	0.00782	4.988	27.28	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	4.45990	0.00446	7.02870	0.00703	4.460	27.31	0.01	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.62170	14.62170	14.81800	14.81800		20.45	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	36.39330	0.03639	24.88280	0.02488	36.393	18.19	0.08	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	271.76890	0.27177	212.46960	0.21247	271.769	19.35	0.35	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	327.14950	0.32715	417.18260	0.41718	327.150	20.85	0.40	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	735.06170	0.73506	622.78800	0.62279	735.062	21.10	0.63	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	102.54360	0.10254	139.34430	0.13934	102.544	23.74	0.15	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.65380	14.65380	14.84950	14.84950		20.37	0.00	44,566.50	3	14.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	678.77290	0.67877	576.37690	0.57638	678.773	20.61	0.57	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	110.80650	0.11081	146.38790	0.14639	110.806	23.86	0.15	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.66200	14.66200	14.85830	14.85830		20.46	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	1,168.84170	1.16884	1,338.42870	1.33843	1,168.842	18.49	0.84	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	717.74360	0.71774	853.81670	0.85382	717.744	19.31	0.65	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry			14.68130	14.68130	14.87870	14.87870		20.55	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	67.94250	0.06794	50.49680	0.05050	67.943	18.72	0.11	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,175.28500	1.17528	1,043.46460	1.04346	1,175.285	22.11	0.71	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	78.22600	0.07823	102.91030	0.10291	78.226	25.12	0.10	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.71170	14.71170	14.91080	14.91080		20.50	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	9.46540	0.00947	6.96220	0.00696	9.465	21.69	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	115.97210	0.11597	89.27600	0.08928	115.972	18.49	0.16	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	29.20780	0.02921	38.24750	0.03825	29.208	30.20	0.04	0.00	0	400.00
\$ / R	On 13/12/2016	Any day expiry			14.75400	14.75400	14.95480	14.95480		20.51	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.75690	14.75690	14.95770	14.95770		20.50	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.77140	14.77140	14.97250	14.97250		20.42	0.00	226,430,790.60	15,329	115,261.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	12.90900	0.01291	9.67670	0.00968	12.909	20.73	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	40.54160	0.04054	30.91290	0.03091	40.542	19.37	0.06	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	69.96380	0.06996	53.93370	0.05393	69.964	18.67	0.10	0.00	0	148,350.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	92.49910	0.09250	71.77110	0.07177	92.499	18.29	0.12	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,542.89920	1.54290	1,719.74800	1.71975	1,542.899	18.32	0.86	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	111.49920	0.11150	87.24800	0.08725	111.499	18.32	0.14	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	113.32520	0.11333	88.75000	0.08875	113.325	18.33	0.14	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	143.36860	0.14337	113.63970	0.11364	143.369	18.47	0.17	0.00	0	25,586.00

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\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Call	1,263.00260	1.26300	1,426.69480	1.42669	1,263.003	18.65	0.79	0.00	0	1,230.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Put	191.60260	0.19160	154.19480	0.15419	191.603	18.65	0.21	0.00	0	3,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.75	Put	205.20160	0.20520	165.74100	0.16574	205.202	18.69	0.22	0.00	0	12,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.77	Put	210.81780	0.21082	170.52230	0.17052	210.818	18.71	0.23	0.00	0	19,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Call	1,055.17260	1.05517	1,205.80760	1.20581	1,055.173	18.95	0.72	0.00	0	3,450.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Put	283.77260	0.28377	233.30760	0.23331	283.773	18.95	0.28	0.00	0	88,390.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.08	Call	1,005.01560	1.00502	1,151.86480	1.15186	1,005.016	19.07	0.70	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.09	Call	998.87340	0.99887	1,145.24460	1.14524	998.873	19.09	0.69	0.00	0	1,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.10	Put	321.35660	0.32136	266.14890	0.26615	321.357	19.10	0.31	0.00	0	2,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.12	Put	329.21340	0.32921	273.04490	0.27304	329.213	19.13	0.31	0.00	0	5,550.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.18	Call	944.85770	0.94486	1,086.88630	1.08689	944.858	19.23	0.67	0.00	0	4,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Put	361.76550	0.36177	301.72030	0.30172	361.766	19.26	0.33	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Put	383.02330	0.38302	320.53220	0.32053	383.023	19.34	0.35	0.00	0	1,040.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.30	Put	404.98060	0.40498	340.03000	0.34003	404.981	19.41	0.36	0.00	0	3,100.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.34	Call	854.44700	0.85445	988.62090	0.98862	854.447	19.47	0.63	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	475.00680	0.47501	402.62640	0.40263	475.007	19.65	0.40	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Call	771.11530	0.77112	897.35150	0.89735	771.115	19.72	0.59	0.00	0	100.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	499.71530	0.49972	424.85150	0.42485	499.715	19.72	0.41	0.00	0	77,649.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	567.08290	0.56708	485.77580	0.48578	567.083	19.92	0.44	0.00	0	5,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.66	Put	583.26210	0.58326	500.47440	0.50047	583.262	19.97	0.45	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	605.19260	0.60519	520.43650	0.52044	605.193	20.03	0.46	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	661.79340	0.66179	572.15610	0.57216	661.793	20.19	0.49	0.00	0	56,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	608.34420	0.60834	716.91180	0.71691	608.344	20.28	0.50	0.00	0	5,550.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.98	Put	770.15350	0.77015	671.92380	0.67192	770.154	20.48	0.53	0.00	0	1,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	554.23940	0.55424	656.17610	0.65618	554.239	20.51	0.47	0.00	0	2,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	782.83940	0.78284	683.67610	0.68368	782.839	20.51	0.53	0.00	0	29,368.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	914.59190	0.91459	806.35330	0.80635	914.592	20.89	0.58	0.00	0	6,985.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	921.40210	0.92140	812.72320	0.81272	921.402	20.91	0.58	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	426.03210	0.42603	510.35430	0.51035	426.032	21.26	0.38	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,054.63210	1.05463	937.85430	0.93785	1,054.632	21.26	0.62	0.00	0	31,590.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.48	Call	404.31850	0.40432	485.39440	0.48539	404.318	21.42	0.37	0.00	0	3,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Call	399.12230	0.39912	479.40460	0.47940	399.122	21.46	0.36	0.00	0	750.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,127.72230	1.12772	1,006.90460	1.00690	1,127.722	21.46	0.64	0.00	0	69,895.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	1,180.08010	1.18008	1,056.53340	1.05653	1,180.080	21.60	0.65	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	1,264.00280	1.26400	1,136.32240	1.13632	1,264.003	21.82	0.67	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	1,357.70850	1.35771	1,225.73430	1.22573	1,357.709	22.06	0.69	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.85	Call	318.77670	0.31878	386.17960	0.38618	318.777	22.17	0.30	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Call	289.84450	0.28984	352.30970	0.35231	289.845	22.47	0.28	0.00	0	25,436.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	1,518.44450	1.51844	1,379.80970	1.37981	1,518.445	22.47	0.72	0.00	0	32,950.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.31	Call	237.71230	0.23771	290.92870	0.29093	237.712	23.05	0.23	0.00	0	66,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	1,912.99180	1.91299	1,760.80860	1.76081	1,912.992	23.33	0.79	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	1,964.89530	1.96490	1,811.18690	1.81119	1,964.895	23.43	0.79	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	203.67100	0.20367	250.56460	0.25056	203.671	23.47	0.20	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	2,104.89530	2.10490	1,947.34360	1.94734	2,104.895	23.71	0.81	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	177.10270	0.17710	218.84690	0.21885	177.103	23.85	0.18	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	162.20480	0.16220	200.97140	0.20097	162.205	24.09	0.17	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	157.22700	0.15723	194.98340	0.19498	157.227	24.18	0.16	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	153.37000	0.15337	190.33810	0.19034	153.370	24.25	0.16	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	120.87970	0.12088	151.00690	0.15101	120.880	24.93	0.13	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	113.19690	0.11320	141.64960	0.14165	113.197	25.12	0.12	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	103.18010	0.10318	129.40130	0.12940	103.180	25.41	0.11	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	101.89220	0.10189	127.78800	0.12779	101.892	25.50	0.11	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	89.99930	0.09000	112.86100	0.11286	89.999	26.38	0.10	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	87.96350	0.08796	110.30040	0.11030	87.964	26.55	0.09	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	86.65140	0.08665	108.64910	0.10865	86.651	26.67	0.09	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	86.00670	0.08601	107.83750	0.10784	86.007	26.73	0.09	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	66.46880	0.06647	83.15520	0.08316	66.469	28.93	0.07	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	64.72720	0.06473	80.94600	0.08095	64.727	29.18	0.07	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	64.35180	0.06435	80.46960	0.08047	64.352	29.24	0.07	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	60.26330	0.06026	75.42390	0.07542	60.263	29.53	0.06	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	55.92580	0.05593	70.18230	0.07018	55.926	29.53	0.06	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	39.74760	0.03975	50.48430	0.05048	39.748	29.53	0.04	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	38.24770	0.03825	48.64430	0.04864	38.248	29.53	0.04	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	36.51730	0.03652	46.51840	0.04652	36.517	29.53	0.04	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	32.75960	0.03276	41.88860	0.04189	32.760	29.53	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	29.59660	0.02960	37.97660	0.03798	29.597	29.53	0.03	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	27.79470	0.02779	35.74120	0.03574	27.795	29.53	0.03	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	24.88650	0.02489	32.12220	0.03212	24.887	29.53	0.03	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	23.72980	0.02373	30.67860	0.03068	23.730	29.53	0.03	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	15.36980	0.01537	20.16130	0.02016	15.370	29.53	0.02	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	11.63080	0.01163	15.39690	0.01540	11.631	29.53	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	11.06810	0.01107	14.67560	0.01468	11.068	29.53	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.84410	14.84410	15.04650	15.04650		20.37	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	299.74220	0.29974	250.39220	0.25039	299.742	18.81	0.27	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	334.08050	0.33408	398.18900	0.39819	334.081	22.39	0.29	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.87890	14.87890	15.08200	15.08200		20.34	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	367.14710	0.36715	311.28700	0.31129	367.147	18.89	0.30	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	427.93850	0.42794	503.43560	0.50344	427.938	21.69	0.34	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.01560	15.01560	15.22130	15.22130		20.23	0.00	66,639,232.80	4,438	83,218.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	23.45670	0.02346	17.80320	0.01780	23.457	16.06	0.03	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	110.13720	0.11014	89.67760	0.08968	110.137	17.35	0.11	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	416.02720	0.41603	359.95930	0.35996	416.027	18.80	0.30	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	660.89300	0.66089	0.00000	0.00000	660.893	19.38	0.40	590,435.30	100	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	997.63710	0.99764	899.03200	0.89903	997.637	20.27	0.51	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,081.42650	1.08143	978.25210	0.97825	1,081.426	20.47	0.53	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,313.47590	1.31348	1,198.97540	1.19898	1,313.476	20.99	0.59	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,341.92350	1.34192	1,226.15470	1.22615	1,341.924	21.05	0.59	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,128.35590	2.12836	1,985.44190	1.98544	2,128.356	22.65	0.72	0.00	0	1,800.00

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	17.31	Call	307.67190	0.30767	358.83890	0.35884	307.672	23.42	0.23	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	197.23400	0.19723	231.86850	0.23187	197.234	25.11	0.15	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	196.66810	0.19667	231.20300	0.23120	196.668	25.13	0.15	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	169.16260	0.16916	198.78090	0.19878	169.163	26.35	0.13	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	154.34630	0.15435	181.25620	0.18126	154.346	27.18	0.12	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	58.55260	0.05855	70.40270	0.07040	58.553	27.98	0.05	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			15.10330	15.10330	15.31070	15.31070		20.27	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	388.77630	0.38878	337.84570	0.33785	388.776	18.68	0.27	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	425.73890	0.42574	488.64960	0.48865	425.739	22.79	0.28	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			15.14130	15.14130	15.34950	15.34950		20.27	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	452.77080	0.45277	396.84220	0.39684	452.771	18.76	0.29	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	523.83440	0.52383	596.75460	0.59675	523.834	22.18	0.33	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.30300	15.30300	15.51450	15.51450		20.29	0.00	0.00	0	149,681.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	493.32220	0.49332	437.56080	0.43756	493.322	18.70	0.28	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	540.08400	0.54008	480.62750	0.48063	540.084	18.79	0.30	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	846.50460	0.84650	766.18090	0.76618	846.505	19.40	0.40	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,210.77680	1.21078	1,111.81290	1.11181	1,210.777	20.29	0.49	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,393.97510	1.39398	1,287.04070	1.28704	1,393.975	20.65	0.53	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	774.09280	0.77409	866.01430	0.86601	774.093	21.28	0.41	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	660.40800	0.66041	741.35770	0.74136	660.408	21.93	0.36	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	418.47820	0.41848	473.68220	0.47368	418.478	23.75	0.24	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	361.84020	0.36184	410.37510	0.41038	361.840	24.41	0.21	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	291.68890	0.29169	330.61680	0.33062	291.689	26.36	0.17	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.37220	15.37220	15.58480	15.58480		20.36	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	443.91380	0.44391	393.33060	0.39333	443.914	18.46	0.26	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	494.09090	0.49409	555.50940	0.55551	494.091	23.42	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.58330	15.58330	15.79310	15.79310		20.49	0.00	0.00	0	2,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	140.27550	0.14028	120.64150	0.12064	140.275	16.66	0.10	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	399.15440	0.39915	356.19020	0.35619	399.154	18.06	0.22	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.90970	15.90970	16.07290	16.07290		21.01	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.23620	16.23620	16.35260	16.35260		21.42	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.56270	16.56270	16.63240	16.63240		21.73	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	449.45570	0.44946	437.83340	0.43783	449.456	18.35	0.18	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.51180	14.51180	14.70810	14.70810		21.69	0.00	1,088,385.00	75	611.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.77140	14.77140	14.97250	14.97250		20.42	0.00	73,857.00	5	176.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.01560	15.01560	15.22130	15.22130		20.23	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.30300	15.30300	15.51450	15.51450		20.29	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			19.27940	19.27940	19.51680	19.51680		22.25	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,921.30860	1.92131	1,687.04820	1.68705	1,921.309	27.26	1.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.03120	0.00003	0.19070	0.00019	0.031	60.42	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.32330	19.32330	19.56150	19.56150		20.36	0.00	34,028,331.30	1,761	47,511.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Call	583.75700	0.58376	769.38960	0.76939	583.757	20.04	0.70	0.00	0	1,050.00

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	18.90	Put	160.45700		0.16046		107.88960	0.10789	160.457	20.04	0.30	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1.45190		0.00145		3.62510	0.00363	1.452	26.54	0.00	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	0.50130		0.00050		1.28980	0.00129	0.501	30.67	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.04540		0.00005		0.13710	0.00014	0.045	33.93	0.00	0.00	0	800.00
£ / R	On 05/10/2016	Any day expiry			19.39040		19.39040		19.63250	19.63250		20.10	0.00	0.00	0	112.00
£ / R	On 27/10/2016	Any day expiry			19.48810		19.48810		19.72630	19.72630		19.92	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.70810		19.70810		19.95400	19.95400		19.76	0.00	0.00	0	21,201.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	96.62230		0.09662		77.70060	0.07770	96.622	20.20	0.09	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,021.58990		2.02159	1,845.52780	1.84553	2,021.590	20.96	20.96	0.75	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	52.68900		0.05269		68.31190	0.06831	52.689	23.51	0.05	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			20.07210		20.07210		20.32350	20.32350		19.23	0.00	49,578,087.00	2,470	3,559.00
£ / R	On 25/04/2017	Any day expiry			20.26220		20.26220		20.51610	20.51610		19.13	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.50420		20.50420		20.76320	20.76320			0.00	61,512,600.00	3,000	12,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			21.41610		21.41610		21.60940	21.60940		18.42	0.00	0.00	0	0.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13936		0.13936		0.14255	0.14255		21.63	0.00	0.00	0	18,270.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14247		0.14247		0.14577	0.14577		19.89	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14544		0.14544		0.14880	0.14880		19.40	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14898		0.14898		0.15243	0.15243		19.77	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.15242		0.15242		0.15588	0.15588		20.18	0.00	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.20960		16.20960		16.46560	16.46560		20.59	0.00	15,480,168.00	955	37,824.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	16.56280		0.01656		9.30590	0.00931	16.563	24.17	0.05	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	512.63190		0.51263		719.49140	0.71949	512.632	19.34	0.73	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	122.84100		0.12284		217.03980	0.21704	122.841	21.29	0.27	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			16.24930		16.24930		16.50600	16.50600		20.39	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			16.48480		16.48480		16.74510	16.74510		19.27	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.56850		16.56850		16.83260	16.83260		19.25	0.00	0.00	0	23,479.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	709.02680		0.70903		861.87330	0.86187	709.027	18.80	0.54	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	879.87010		0.87987		744.72900	0.74473	879.870	19.33	0.55	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	26.23360		0.02623		36.16940	0.03617	26.234	26.28	0.03	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.91010		16.91010		17.17990	17.17990		19.16	0.00	0.00	0	4,905.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.31560		17.31560		17.59290	17.59290		19.26	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.70810		17.70810		17.98350	17.98350		19.48	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			18.13270		18.13270		18.35650	18.35650		20.05	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.46989		99.46989		99.79048	99.79048			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.60089		96.60089		96.92794	96.92794			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.40843		95.40843		95.73833	95.73833			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.50128		97.50128		97.82684	97.82684			0.00	21,255,279,040.00	218	218.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.08541		100.08541		100.08866	100.08866			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.06281		100.06281		100.07368	100.07368			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.74666		99.74666		99.76698	99.76698			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
1Y STND	On 21/09/2017	Interest Rate Swap		99.87749	99.87749		99.90663	99.90663			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.23657	100.23657		100.26666	100.26666			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.60115	99.60115		99.63325	99.63325			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		99.34879	99.34879		99.38384	99.38384			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		99.52040	99.52040		99.54687	99.54687			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		98.95387	98.95387		99.07802	99.07802			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		98.34310	98.34310		98.49226	98.49226			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		97.70100	97.70100		97.87466	97.87466			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		98.02736	98.02736		98.22007	98.22007			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future		500.63000	500.63000		499.56000	499.56000			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future		510.31700	510.31700		509.22900	509.22900			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future		577.63200	577.63200		575.79300	575.79300			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future		588.80900	588.80900		586.93800	586.93800			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future		526.24300	526.24300		524.63400	524.63400			0.00	0.00	0	718.00
ALBI	On 02/02/2017	Index Future		536.42600	536.42600		534.78900	534.78900			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		547.26100	547.26100		545.59400	545.59400			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		10.95630	10.95630		11.09450	11.09450		16.56	0.00	4,262,000.70	389	10,549.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.12830	11.12830		11.26900	11.26900		15.09	0.00	0.00	0	1,725.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.29160	11.29160		11.43570	11.43570		15.10	0.00	2,540,610.00	225	3,582.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.48520	11.48520		11.63330	11.63330		15.54	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.67660	11.67660		11.82190	11.82190		15.87	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.90340	11.90340		12.01060	12.01060		16.52	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		11.14450	11.14450		11.23880	11.23880		17.45	0.00	47,029,790.00	4,220	4,340.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		11.34890	11.34890		11.44620	11.44620		15.97	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		11.54250	11.54250		11.64180	11.64180		15.85	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		11.77070	11.77070		11.87370	11.87370		16.22	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future		14.80990	14.80990		15.01470	15.01470		20.24	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future		15.15620	15.15620		15.36990	15.36990		19.59	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		15.48770	15.48770		15.70610	15.70610		19.58	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		15.88020	15.88020		16.10590	16.10590		19.93	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.16630	2.16630		2.19820	2.19820		19.41	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.19510	2.19510		2.22830	2.22830		17.66	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.22210	2.22210		2.25570	2.25570		17.25	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.25330	2.25330		2.28760	2.28760		18.59	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
CNH/R	On 28/11/2016	Any day expiry		2.18860	2.18860		2.22130	2.22130		17.42	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.17840	2.17840		2.21420	2.21420		18.19	0.00	0.00	0	100.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.22770	2.22770		2.26450	2.26450		16.98	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.27330	2.27330		2.31120	2.31120		17.23	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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		10.46632	77.83703		10.50296	77.60181			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future		10.54718	79.34320		10.58498	79.10387			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.61713	77.15078		10.65610	76.90705			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		10.58449	82.05046		10.62117	81.78040			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future		10.66019	83.63849		10.69799	83.36371			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.72986	81.06527		10.76882	80.78549			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		524.40100	524.40100		522.86900	522.86900			0.00	0.00	0	418.00
GOVI	On 02/02/2017	GOVI		534.54800	534.54800		532.99000	532.99000			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI		545.34500	545.34500		543.75800	543.75800			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.87120	1.87120		1.89620	1.89620		21.64	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.90640	1.90640		1.93210	1.93210		20.35	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.93920	1.93920		1.96550	1.96550		19.67	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.97730	1.97730		2.00440	2.00440		19.88	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		128.60469	128.60469		128.59985	128.59985			0.00	5,144,187.60	40	3,044.00
I2025	On 31/01/2025	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
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	107.60656		107.60656		107.75427	107.75427			0.00	0.00	0	4,575.00
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	135.25214		135.25214		135.24712	135.24712			0.00	0.00	0	20,843.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future	133.27464		133.27464		133.55488	133.55488			0.00	0.00	0	17,730.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future	144.03455		144.03455		144.02881	144.02881			0.00	0.00	0	21,628.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future	249.68700		249.68700		249.75400	249.75400			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	254.53400		254.53400		254.60400	254.60400			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.69000		259.69000		259.76300	259.76300			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	676.77800		676.77800		676.89600	676.89600			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	689.92100		689.92100		690.04200	690.04200			0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.62000		92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.67000		92.33000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.70000		92.30000		7.70000	92.30000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.78000		92.22000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.80000		92.20000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.81000		92.19000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.82000		92.18000		7.82000	92.18000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14310		0.14310		0.14480	0.14480			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14280		0.14280		0.14480	0.14480			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.14230		0.14230		0.14420	0.14420			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13930		0.13930		0.14370	0.14370			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.08920		0.08920		0.08920	0.08920			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.04170		0.04170		0.04190	0.04190			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.04050		0.04050		0.04080	0.04080			0.00	0.00	0	0.00
NGN / R	On 19/06/2017	Foreign Exchange Future	0.03930		0.03930		0.03970	0.03970			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.55930		10.55930		10.71430	10.71430		17.82	0.00	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.70910		10.70910		10.86650	10.86650		16.60	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.85630		10.85630		11.01630	11.01630		16.50	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			11.03070		11.03070		11.19490	11.19490		16.96	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.34750		1.34750		1.35100	1.35100			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.36350		1.36350		1.36700	1.36700			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.37820		1.37820		1.38190	1.38190			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.39450		1.39450		1.39830	1.39830			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.33160		1.33160		1.33000	1.33000			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.33420		1.33420		1.33270	1.33270			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.33670		1.33670		1.33520	1.33520			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.33990		1.33990		1.33830	1.33830			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11700		1.11700		1.11950	1.11950			0.00	0.00	0	13,306.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12170		1.12170		1.12420	1.12420			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12620		1.12620		1.12870	1.12870			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13150		1.13150		1.13400	1.13400			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.96445		114.07124		9.01639	113.70823		8.99	0.00	1,009,416,402.76	8,849	99,453.00
R186	On 03/11/2016	Bond Future	8.30	Call	283.48000		0.28348		244.20000	0.24420	283.480	8.93	0.14	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	3,746.58000		3.74658		4,038.61000	4.03861	3,746.580	9.00	0.76	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	2,286.28000		2.28628		2,517.91000	2.51791	2,286.280	9.18	0.59	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	1,970.24000		1.97024		2,183.75000	2.18375	1,970.240	9.23	0.53	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	1,314.75000		1.31475		1,482.29000	1.48229	1,314.750	9.35	0.41	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,688.62000		2.68862		2,470.90000	2.47090	2,688.620	9.41	0.65	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,650.79000		3.65079		3,392.52000	3.39252	3,650.790	9.53	0.76	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			9.00908		110.97518		9.06302	110.60588		9.16	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,110.56000		1.11056		1,017.19000	1.01719	1,110.560	9.14	0.28	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	3,095.72000		3.09572		3,304.92000	3.30492	3,095.720	9.40	0.53	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,626.65000		1.62665		1,764.00000	1.76400	1,626.650	9.70	0.34	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	1,413.99000		1.41399		1,538.36000	1.53836	1,413.990	9.76	0.31	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			9.04311		113.21795		9.09918	112.84177		8.95	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			303.28165		303.28165		303.27104	303.27104			0.00	0.00	0	875.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			249.86442		249.86442		249.85486	249.85486			0.00	0.00	0	36,334.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 03/11/2016	Bond Future		8.66729	97.07077		8.71964	96.82755		6.76	0.00	0.00	0	12,662.00
R2023	On 02/02/2017	Bond Future		8.71483	98.94909		8.76986	98.70173		6.50	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future		8.74113	97.01353		8.79900	96.76169		6.46	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future		7.75290	101.61610		7.80138	101.57670		0.91	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future		7.74499	103.58238		7.81340	103.54285		0.64	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future		7.31746	101.50004		7.43115	101.46030		0.40	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future		9.33474	92.12980		9.38643	91.77013			0.00	0.00	0	29,460.00
R2030	On 02/02/2017	Bond Future		9.38127	89.90663		9.43463	89.54053			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		9.42224	91.72391		9.47732	91.35095			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future		9.43130	91.37460		9.47788	91.02729		12.78	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future		9.48009	93.14287		9.52809	92.78938		12.51	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		9.51964	90.86430		9.56910	90.50423		12.84	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future		9.50692	96.23405		9.54325	95.93537			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future		9.55723	98.09621		9.59463	97.79233			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.59517	95.57226		9.63363	95.26281			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		9.57410	92.75819		9.61036	92.46149		14.26	0.00	0.00	0	39,541.00
R2037	On 02/02/2017	Bond Future		9.62034	90.29675		9.65761	89.99494		14.64	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.66161	92.12199		9.69993	91.81454		14.41	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		7.96730	103.10859		8.00584	103.03478		2.21	0.00	0.00	0	28,913.00
R204	On 02/02/2017	Bond Future		7.98629	101.06314		8.03006	100.98850		2.01	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.95669	103.10538		8.00732	103.02983		1.74	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future		9.60366	96.84508		9.63990	96.52654		14.91	0.00	8,231,831.80	85	3,669.00
R2040	On 02/02/2017	Bond Future		9.64935	94.21235		9.68659	93.88827		15.32	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.69015	96.11679		9.72842	95.78665		15.08	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 03/11/2016	Bond Future			9.62267		93.98507		9.65889	93.66355		15.62	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future			9.66702		91.42212		9.70421	91.09506		16.06	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.70660		93.27018		9.74479	92.93700		15.81	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			9.59375		93.31667		9.62998	92.98647		16.22	0.00	93,316,670.00	1,000	61,875.00
R2048	On 02/02/2017	Bond Future			9.63978		95.12232		9.67699	94.78636		15.93	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.67476		92.60184		9.71294	92.25956		16.43	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future			8.23150		99.56686		8.28502	99.42204		3.42	0.00	0.00	0	52,265.00
R207	On 02/02/2017	Bond Future			8.26596		97.85086		8.32435	97.70384		3.23	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,891.42000		1.89142	1,781.18000	1.78118	1,891.420		3.43	0.78	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.28111		99.82833		8.34531	99.67888		2.93	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.25764		98.28247		8.32742	98.13352		2.74	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	992.28000		0.99228	923.45000	0.92345	992.280		2.83	0.48	0.00	0	51.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.42031		94.68241		8.47317	94.49883		4.86	0.00	0.00	0	30,188.00
R208	On 02/02/2017	Bond Future			8.46265		96.51466		8.51905	96.32812		4.54	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.48337		95.06050		8.54376	94.87076		4.38	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future			9.46189		72.36343		9.49808	72.11558		14.77	0.00	0.00	0	37,619.00
R209	On 03/11/2016	Bond Future	8.81	Call	348.33000		0.34833	319.19000	0.31919	348.330		14.67	0.16	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	420.06000		0.42006	385.76000	0.38576	420.060		14.70	0.18	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	3,672.93000		3.67293	3,868.85000	3.86885	3,672.930		14.81	0.74	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	3,618.82000		3.61882	3,813.58000	3.81358	3,618.820		14.82	0.73	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	2,258.32000		2.25832	2,414.30000	2.41430	2,258.320		15.08	0.56	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,665.99000		1.66599	1,562.36000	1.56236	1,665.990		15.16	0.49	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	1,848.49000		1.84849	1,988.26000	1.98826	1,848.490		15.18	0.49	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.50459		73.76378		9.54173	73.51159		14.56	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.53909		72.10227		9.57721	71.84535		15.01	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/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	186.86712		186.86712		187.04776	187.04776			0.00	0.00	0	2,182.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future	141.70970		141.70970		141.70296	141.70296			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	148.09361		148.09361		148.08831	148.08831			0.00	0.00	0	3,838.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future	9.35064	82.97530		9.39208	82.69534			12.49	0.00	0.00	0	42,521.00
R213	On 02/02/2017	Bond Future	9.39875	84.58086		9.44144	84.29602			12.27	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.43402	82.73580		9.47797	82.44568			12.61	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R214	On 03/11/2016	Bond Future	9.55289	72.56994		9.58908	72.31178			15.61	0.00	0.00	0	29,194.00
R214	On 02/02/2017	Bond Future	9.59759	73.97416		9.63474	73.71140			15.35	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.63134	72.16868		9.66943	71.90100			15.84	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	25,297.67000	25,297.67000		25,693.64000	25,693.64000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,778.07000	25,778.07000		26,186.93000	26,186.93000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.66860	10.66860		10.82120	10.82120			18.14	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.85650	10.85650		11.01260	11.01260			16.78	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	11.03460	11.03460		11.19400	11.19400			16.70	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.89010	4.89010		4.94900	4.94900			17.09	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.88510	4.88510		4.94070	4.94070			15.56	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.87930	4.87930		4.93500	4.93500			15.35	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.47520	1.47520		1.53090	1.53090				0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.41090	1.41090		1.46440	1.46440				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.35690	1.35690		1.42750	1.42750				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29930	1.29930		1.38450	1.38450				0.00	0.00	0	0.00

Total for Derivatives : **24,813,483,966.86** **176,918** **3,961,040.00**

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
Grand Total:											24,813,483,966.86	176,918	3,961,040.00