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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 01/11/2016	Any day expiry	13.58000	13.58000		13.54410	13.54410		24.65	0.00	209,132,000.00	15,400	0.00	
\$ / R	On 02/11/2016	Any day expiry	13.56840	13.56840		13.54410	13.54410		24.49	0.00	0.00	0	0.00	
\$ / R	On 02/11/2016	Any day expiry	13.72	Call	28.02490	0.02802	32.26960	0.03227	28.025	29.00	0.23	0.00	0	10,000.00
\$ / R	On 02/11/2016	Any day expiry	13.72	Put	179.62490	0.17962	208.16960	0.20817	179.625	29.00	0.77	0.00	0	10,000.00
\$ / R	On 02/11/2016	Any day expiry	13.90	Put	341.19910	0.34120	368.98290	0.36898	341.199	33.78	0.91	0.00	0	700.00
\$ / R	On 07/11/2016	Any day expiry	13.57640	13.57640		13.55510	13.55510		20.89	0.00	148,720.00	11	288.00	
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,375.25480	1.37525	1,396.36870	1.39637	1,375.255	31.56	0.99	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	0.04280	0.00004	0.07540	0.00008	0.043	41.34	0.00	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry	13.58430	13.58430		13.56320	13.56320		20.60	0.00	0.00	0	700.00	
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	167.66310	0.16766	175.71350	0.17571	167.663	20.60	0.49	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	110.77510	0.11078	120.55310	0.12055	110.775	21.23	0.36	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	95.78400	0.09578	105.73190	0.10573	95.784	21.44	0.33	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	51.91180	0.05191	61.09680	0.06110	51.912	22.27	0.20	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	37.62170	0.03762	45.89130	0.04589	37.622	22.69	0.15	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	31.92500	0.03192	39.67590	0.03968	31.925	22.90	0.13	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	22.86310	0.02286	29.53460	0.02953	22.863	23.32	0.10	0.00	0	30,000.00

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 10/11/2016	Any day expiry	14.40	Call	14.22600	0.01423	19.62660	0.01963	14.226	24.14	0.06	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	4.36670	0.00437	6.80070	0.00680	4.367	26.60	0.02	0.00	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry			13.59790	13.59790	13.57660	13.57660		20.22	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			13.60060	13.60060	13.57930	13.57930		20.19	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			13.60330	13.60330	13.58200	13.58200		20.16	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	89.40100	0.08940	109.00450	0.10900	89.401	19.58	0.26	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,999.56020	1.99956	2,021.29810	2.02130	1,999.560	28.06	0.99	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	1.31360	0.00131	1.61940	0.00162	1.314	40.21	0.00	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.63320	13.63320	13.61150	13.61150		19.33	0.00	0.00	0	6,970.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	2.23320	0.00223	2.64920	0.00265	2.233	22.32	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	219.82400	0.21982	240.47780	0.24048	219.824	19.12	0.42	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.07600	0.00008	0.08140	0.00008	0.076	36.50	0.00	0.00	0	400.00
\$ / R	On 06/12/2016	Any day expiry			13.65510	13.65510	13.63360	13.63360		19.79	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	13.60	Put	305.23110	0.30523	326.76150	0.32676	305.231	19.73	0.46	0.00	0	7,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	129.06970	0.12907	133.35380	0.13335	129.070	21.95	0.24	0.00	0	7,000.00
\$ / R	On 12/12/2016	Any day expiry			13.67210	13.67210	13.65070	13.65070		19.40	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	1,166.90360	1.16690	1,192.79670	1.19280	1,166.904	22.58	0.83	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			13.67500	13.67500	13.65350	13.65350		19.50	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.67780	13.67780	13.65630	13.65630		19.46	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			13.68070	13.68070	13.65920	13.65920		20.06	0.00	163,908.00	12	94.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.69210	13.69210	13.67050	13.67050		19.73	0.00	726,352,212.90	53,049	399,017.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	9.29940	0.00930	10.21210	0.01021	9.299	21.00	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	45.34450	0.04534	51.52170	0.05152	45.344	18.60	0.10	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	67.06390	0.06706	75.14330	0.07514	67.064	18.65	0.14	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	115.96620	0.11597	128.28350	0.12828	115.966	18.72	0.21	0.00	0	169,885.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	181.36220	0.18136	197.13590	0.19714	181.362	19.04	0.29	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	577.60200	0.57760	573.58620	0.57359	577.602	19.21	0.66	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	225.50200	0.22550	243.08620	0.24309	225.502	19.21	0.34	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	229.45850	0.22946	247.18750	0.24719	229.458	19.23	0.35	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	249.88110	0.24988	268.32920	0.26833	249.881	19.30	0.37	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	293.94430	0.29394	313.75980	0.31376	293.944	19.44	0.41	0.00	0	26,886.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	386.90790	0.38691	388.77340	0.38877	386.908	19.73	0.51	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	394.80790	0.39481	418.27340	0.41827	394.808	19.73	0.49	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	423.92860	0.42393	447.84940	0.44785	423.929	19.87	0.51	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	435.85830	0.43586	459.94810	0.45995	435.858	19.92	0.52	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	275.96830	0.27597	280.00580	0.28001	275.968	20.56	0.40	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	583.86830	0.58387	609.50580	0.60951	583.868	20.56	0.60	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	260.60180	0.26060	264.87950	0.26488	260.602	20.70	0.38	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	251.76980	0.25177	256.17710	0.25618	251.770	20.78	0.37	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	248.88960	0.24889	253.33640	0.25334	248.890	20.81	0.37	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	653.94060	0.65394	680.02760	0.68003	653.941	20.84	0.64	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	668.33500	0.66834	694.49700	0.69450	668.335	20.89	0.64	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	224.33510	0.22434	229.09690	0.22910	224.335	21.06	0.34	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	219.20290	0.21920	224.02200	0.22402	219.203	21.11	0.33	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	727.10290	0.72710		753.52200	0.75352	727.103	21.11	0.67	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	206.86110	0.20686		211.80470	0.21180	206.861	21.25	0.32	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	764.76110	0.76476		791.30470	0.79130	764.761	21.25	0.68	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	803.09460	0.80309		829.74030	0.82974	803.095	21.39	0.70	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	826.40510	0.82641		853.10150	0.85310	826.405	21.47	0.71	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	186.32620	0.18633		191.43830	0.19144	186.326	21.50	0.29	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.39	Put	873.69670	0.87370		900.41790	0.90042	873.697	21.64	0.72	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	173.76280	0.17376		178.88010	0.17888	173.763	21.67	0.27	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	921.74350	0.92174		948.52860	0.94853	921.744	21.80	0.74	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	154.48180	0.15448		159.71870	0.15972	154.482	21.93	0.25	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	962.38180	0.96238		989.21870	0.98922	962.382	21.93	0.75	0.00	0	42,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	970.57410	0.97057		997.41860	0.99742	970.574	21.96	0.75	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	137.32680	0.13733		142.61250	0.14261	137.327	22.20	0.22	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,070.46210	1.07046		1,097.35100	1.09735	1,070.462	22.28	0.78	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	1,095.86400	1.09586		1,122.74960	1.12275	1,095.864	22.36	0.79	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	123.52860	0.12353		128.80610	0.12881	123.529	22.44	0.21	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,129.98460	1.12998		1,156.85970	1.15686	1,129.985	22.46	0.80	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,216.45640	1.21646		1,243.27320	1.24327	1,216.456	22.73	0.82	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	106.04160	0.10604		111.23970	0.11124	106.042	22.78	0.18	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	101.18780	0.10119		106.34770	0.10635	101.188	22.89	0.17	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	85.93680	0.08594		90.92250	0.09092	85.937	23.26	0.15	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,393.83680	1.39384		1,420.42250	1.42042	1,393.837	23.26	0.85	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	76.27080	0.07627		80.89930	0.08090	76.271	23.50	0.13	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	67.48690	0.06749		72.00010	0.07200	67.487	23.72	0.12	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,575.38690	1.57539		1,601.50010	1.60150	1,575.387	23.72	0.88	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,584.56690	1.58457		1,610.66740	1.61067	1,584.567	23.74	0.88	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	61.20400	0.06120		65.60850	0.06561	61.204	23.89	0.11	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	52.87850	0.05288		57.09890	0.05710	52.879	24.15	0.10	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,760.77850	1.76078		1,786.59890	1.78660	1,760.779	24.15	0.90	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	47.98360	0.04798		52.07170	0.05207	47.984	24.33	0.09	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,854.73460	1.85473		1,880.38800	1.88039	1,854.735	24.37	0.91	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,920.93210	1.92093		1,946.46480	1.94646	1,920.932	24.52	0.92	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	2,025.59380	2.02559		2,050.93010	2.05093	2,025.594	24.76	0.93	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,140.55220	2.14055		2,165.67140	2.16567	2,140.552	25.02	0.94	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	30.76600	0.03077		34.19470	0.03419	30.766	25.13	0.06	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	25.76730	0.02577		28.92850	0.02893	25.767	25.46	0.05	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,333.66730	2.33367		2,358.42850	2.35843	2,333.667	25.46	0.95	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	22.65460	0.02265		25.62470	0.02562	22.655	25.70	0.04	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	17.98030	0.01798		20.62020	0.02062	17.980	26.14	0.04	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,792.84200	2.79284		2,816.48650	2.81649	2,792.842	26.47	0.97	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,851.73180	2.85173		2,875.11750	2.87512	2,851.732	26.56	0.97	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	13.48060	0.01348		15.18480	0.01518	13.481	26.59	0.03	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	3,009.16360	3.00916		3,031.96470	3.03196	3,009.164	26.80	0.98	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	10.16790	0.01017		11.12810	0.01113	10.168	26.91	0.02	0.00	0	16,000.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	8.50590	0.00851	9.11490	0.00911	8.506	27.12	0.02	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	7.98260	0.00798	8.48520	0.00849	7.983	27.20	0.02	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	7.58770	0.00759	8.01230	0.00801	7.588	27.26	0.02	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	4.64940	0.00465	4.56020	0.00456	4.649	27.83	0.01	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	4.05670	0.00406	3.88530	0.00389	4.057	28.00	0.01	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	3.33200	0.00333	3.07570	0.00308	3.332	28.23	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	3.21190	0.00321	2.94360	0.00294	3.212	28.28	0.01	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	2.00140	0.00200	1.75180	0.00175	2.001	28.44	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	1.80550	0.00181	1.57720	0.00158	1.806	28.44	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	1.68520	0.00169	1.47010	0.00147	1.685	28.44	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	1.62790	0.00163	1.41920	0.00142	1.628	28.44	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.41110	0.00041	0.34900	0.00035	0.411	28.44	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.34810	0.00035	0.29460	0.00029	0.348	28.44	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.33540	0.00034	0.28370	0.00028	0.335	28.44	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.25350	0.00025	0.21320	0.00021	0.254	28.44	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.21000	0.00021	0.17600	0.00018	0.210	28.44	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.08860	0.00009	0.07300	0.00007	0.089	28.44	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.08040	0.00008	0.06610	0.00007	0.080	28.44	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.07150	0.00007	0.05870	0.00006	0.072	28.44	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.05430	0.00005	0.04430	0.00004	0.054	28.44	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.04190	0.00004	0.03410	0.00003	0.042	28.44	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.03570	0.00004	0.02900	0.00003	0.036	28.44	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.02700	0.00003	0.02180	0.00002	0.027	28.44	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.02390	0.00002	0.01920	0.00002	0.024	28.44	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.00790	0.00001	0.00620	0.00001	0.008	28.44	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00390	0.00000	0.00300	0.00000	0.004	28.44	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00340	0.00000	0.00260	0.00000	0.003	28.44	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.69780	13.69780	13.67620	13.67620		19.69	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			13.72060	13.72060	13.69890	13.69890		19.27	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			13.73740	13.73740	13.71570	13.71570		19.19	0.00	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry			13.76110	13.76110	13.73940	13.73940		19.07	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	583.38590	0.58339	610.06850	0.61007	583.386	19.55	0.54	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	51.64700	0.05165	56.18740	0.05619	51.647	24.58	0.08	0.00	0	2,000.00
\$ / R	On 18/01/2017	Any day expiry			13.77420	13.77420	13.75260	13.75260		18.94	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	307.22410	0.30722	314.19620	0.31420	307.224	20.17	0.37	0.00	0	5,000.00
\$ / R	On 23/01/2017	Any day expiry			13.78730	13.78730	13.76570	13.76570		18.94	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			13.79260	13.79260	13.77100	13.77100		18.95	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	694.79830	0.69480	723.20350	0.72320	694.798	19.63	0.57	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	85.78850	0.08579	91.45490	0.09145	85.789	23.55	0.12	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			13.79790	13.79790	13.77620	13.77620		18.96	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	510.31090	0.51031	537.04650	0.53705	510.311	18.96	0.48	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	304.30060	0.30430	312.09450	0.31209	304.301	20.31	0.35	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			13.80840	13.80840	13.78680	13.78680		18.87	0.00	0.00	0	17.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.91780	13.91780	13.89630	13.89630		19.00	0.00	468,988,106.60	33,697	108,258.00

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	12.20	Put	72.25140	0.07225	78.27080	0.07827	72.251	17.72	0.10	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	112.61810	0.11262	122.25260	0.12225	112.618	17.59	0.14	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	229.50640	0.22951	244.50050	0.24450	229.506	17.85	0.25	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	418.82010	0.41882	439.32920	0.43933	418.820	18.40	0.37	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	746.10640	0.74611	771.51280	0.77151	746.106	19.38	0.52	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	494.46920	0.49447	499.27460	0.49927	494.469	19.76	0.43	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	876.66920	0.87667	902.97460	0.90297	876.669	19.76	0.57	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	945.20490	0.94520	971.87340	0.97187	945.205	19.94	0.59	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,125.43070	1.12543	1,152.75200	1.15275	1,125.431	20.42	0.64	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,585.28570	1.58529	1,612.91490	1.61291	1,585.286	21.61	0.74	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,693.79350	1.69379	1,721.37430	1.72137	1,693.794	21.85	0.75	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	232.77240	0.23277	238.77810	0.23878	232.772	22.05	0.23	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,984.31290	1.98431	2,011.62160	2.01162	1,984.313	22.42	0.80	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,019.22920	2.01923	2,046.49690	2.04650	2,019.229	22.48	0.80	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	189.66270	0.18966	195.36830	0.19537	189.663	22.58	0.19	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	145.94150	0.14594	151.12280	0.15112	145.941	23.28	0.15	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,939.34980	2.93935	2,965.32150	2.96532	2,939.350	24.21	0.88	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	86.42110	0.08642	90.35580	0.09036	86.421	25.76	0.09	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	51.34880	0.05135	54.19140	0.05419	51.349	27.80	0.06	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	50.96070	0.05096	53.79040	0.05379	50.961	27.80	0.05	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	33.10200	0.03310	35.26540	0.03527	33.102	27.80	0.04	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	24.52700	0.02453	26.30280	0.02630	24.527	27.80	0.03	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	4.50950	0.00451	5.02850	0.00503	4.509	27.80	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			13.99810	13.99810	13.97650	13.97650		19.12	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	683.11930	0.68312	705.56230	0.70556	683.119	19.05	0.46	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	139.55410	0.13955	143.47020	0.14347	139.554	24.39	0.13	0.00	0	1,000.00
\$ / R	On 21/04/2017	Any day expiry			14.02210	14.02210	14.00060	14.00060		19.11	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.03280	14.03280	14.01120	14.01120		19.15	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	610.23320	0.61023	631.14110	0.63114	610.233	18.76	0.42	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	781.14270	0.78114	803.88680	0.80389	781.143	19.24	0.49	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	424.79480	0.42479	428.59940	0.42860	424.795	20.94	0.34	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	184.80450	0.18480	188.82320	0.18882	184.805	23.50	0.16	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.18080	14.18080	14.15920	14.15920		19.35	0.00	1,304,633.60	92	150,327.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	668.47440	0.66847	686.84920	0.68685	668.474	18.78	0.40	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	689.84170	0.68984	708.44180	0.70844	689.842	18.84	0.41	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	824.86270	0.82486	844.73620	0.84474	824.863	19.21	0.46	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	866.36420	0.86636	886.54460	0.88654	866.364	19.32	0.47	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	896.55700	0.89656	916.93320	0.91693	896.557	19.40	0.48	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,335.07200	1.33507	1,357.79240	1.35779	1,335.072	20.41	0.59	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,798.70370	1.79870	1,822.75140	1.82275	1,798.704	21.41	0.67	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	424.33090	0.42433	426.67230	0.42667	424.331	21.82	0.30	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,023.53090	2.02353	2,047.47230	2.04747	2,023.531	21.82	0.70	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	409.65850	0.40966	412.11210	0.41211	409.658	21.93	0.29	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	369.03830	0.36904	371.77840	0.37178	369.038	22.26	0.26	0.00	0	1,400.00

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 19/06/2017	Foreign Exchange Future	16.26	Call	344.56930	0.34457	347.45900	0.34746	344.569	22.48	0.25	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	283.11100	0.28311	286.30450	0.28630	283.111	23.13	0.21	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	184.16860	0.18417	188.50000	0.18850	184.169	25.90	0.14	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	155.04740	0.15505	156.82240	0.15682	155.047	26.53	0.12	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	88.81010	0.08881	90.26930	0.09027	88.810	26.53	0.07	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.24280	14.24280	14.22110	14.22110		19.43	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	748.52750	0.74853	766.19930	0.76620	748.528	18.97	0.42	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	227.17320	0.22717	231.55650	0.23156	227.173	25.28	0.16	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.26700	14.26700	14.24530	14.24530		19.36	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.42460	14.42460	14.40350	14.40350		19.46	0.00	0.00	0	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	289.07320	0.28907	295.16300	0.29516	289.073	17.47	0.20	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	373.08290	0.37308	380.48160	0.38048	373.083	17.86	0.24	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	672.50940	0.67251	685.42190	0.68542	672.509	18.48	0.36	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	677.51950	0.67752	690.49080	0.69049	677.519	18.50	0.36	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	927.64210	0.92764	943.08380	0.94308	927.642	19.19	0.43	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	986.84190	0.98684	1,002.78490	1.00278	986.842	19.34	0.45	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	522.38660	0.52239	523.33410	0.52333	522.387	22.16	0.30	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	458.05810	0.45806	459.40870	0.45941	458.058	22.67	0.27	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	425.65280	0.42565	427.18150	0.42718	425.653	22.97	0.25	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	332.80240	0.33280	334.96000	0.33496	332.802	24.60	0.20	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.51790	14.51790	14.49730	14.49730		19.56	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.71820	14.71820	14.69970	14.69970		19.96	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.06390	15.06390	15.04690	15.04690		20.53	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.40950	15.40950	15.39420	15.39420		20.96	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	674.35660	0.67436	690.14230	0.69014	674.357	18.77	0.26	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.69210	13.69210	13.67050	13.67050		19.73	0.00	273,842.00	20	344.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.91780	13.91780	13.89630	13.89630		19.00	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.18080	14.18080	14.15920	14.15920		19.35	0.00	0.00	0	56.00
£ / R	On 02/12/2016	Any day expiry			16.68950	16.68950	16.56890	16.56890		19.95	0.00	466,564.00	28	35.00
£ / R	On 15/12/2016	Any day expiry			16.74290	16.74290	16.70800	16.70800		20.09	0.00	233,912.00	14	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			16.75900	16.75900	16.63660	16.63660		19.96	0.00	4,994,182.00	298	49,822.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	138.32860	0.13833	177.58150	0.17758	138.329	18.81	0.21	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	483.75470	0.48375	440.76200	0.44076	483.755	19.98	0.51	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	484.75470	0.48475	564.16200	0.56416	484.755	19.98	0.49	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	714.70990	0.71471	806.93870	0.80694	714.710	20.72	0.60	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	292.48710	0.29249	267.15140	0.26715	292.487	21.06	0.35	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	833.48710	0.83349	930.55140	0.93055	833.487	21.06	0.65	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.40	Call	265.74730	0.26575	242.95230	0.24295	265.747	21.26	0.33	0.00	0	500.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	1,220.45560	1.22046	1,327.90630	1.32791	1,220.456	22.02	0.76	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	1,387.79450	1.38779	1,498.34560	1.49835	1,387.795	22.39	0.80	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	34.08720	0.03409	31.43260	0.03143	34.087	24.55	0.06	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,663.62090	4.66362	4,786.79810	4.78680	4,663.621	31.59	0.98	0.00	0	4,885.00

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	24.46	Call	0.60070		0.00060		0.56890	0.00057	0.601	33.38	0.00	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.06670		17.06670		16.94260	16.94260		19.34	0.00	51,200.10	3	8,276.00
£ / R	On 25/04/2017	Any day expiry			17.22380		17.22380		17.09800	17.09800		19.25	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.42470		17.42470		17.29750	17.29750			0.00	400,768.10	23	19,978.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.15530		18.15530		18.02690	18.02690		17.91	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13114		0.13114		0.13033	0.13033		23.16	0.00	0.00	0	12,605.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13379		0.13379		0.13297	0.13297		21.64	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13695		0.13695		0.13611	0.13611		21.36	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.13991		0.13991		0.13906	0.13906		22.60	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			15.05130		15.05130		14.89690	14.89690		17.99	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.06170		15.06170		14.90690	14.90690		17.73	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.14670		15.14670		14.99230	14.99230		18.12	0.00	120,340,531.50	7,945	53,295.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	83.19910		0.08320		75.59590	0.07560	83.199	21.36	0.14	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,803.23800		1.80324	1,952.41040	1.95241	1,803.238		22.03	0.91	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.25260		0.00025	0.24330	0.00024	0.253		30.76	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.45730		15.45730	15.30000	15.30000			18.19	0.00	1,143,840.20	74	26,950.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	202.05660		0.20206	250.76510	0.25077	202.057		17.25	0.21	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	1,015.09460		1.01509	932.20400	0.93220	1,015.095		17.45	0.68	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	233.23930		0.23324	218.18710	0.21819	233.239		21.00	0.22	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.82080		15.82080	15.66060	15.66060			18.48	0.00	0.00	0	77,407.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.16200		16.16200	15.99940	15.99940			18.75	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.54650		16.54650	16.38270	16.38270			19.27	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.94404		97.94404	97.79931	97.79931				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.02581		95.02581	94.88175	94.88175				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.80011		93.80011	93.65909	93.65909				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.89536		95.89536	95.75854	95.75854				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.56101		99.56101	99.42715	99.42715				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06867		100.06867	100.06867	100.06867				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01201		100.01201	100.01133	100.01133				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63705		99.63705	99.63752	99.63752				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.68196		99.68196	99.67931	99.67931				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.96129		99.96129	99.95643	99.95643				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.98856		99.98856	99.98389	99.98389				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.28213		99.28213	99.27369	99.27369				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.95742		98.95742	98.94501	98.94501				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.02822		99.02822	99.00576	99.00576				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.54000		99.54000	99.50000	99.50000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.93161		97.93161	97.87499	97.87499				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
5Y STND	On 16/03/2021	Interest Rate Swap	97.27462	97.27462	97.21211	97.21211					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.58540	96.58540	96.51671	96.51671					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.86735	96.86735	96.79109	96.79109					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.11735	99.11735	99.03453	99.03453					0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future	504.87500	504.87500	506.09000	506.09000					0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future	514.46500	514.46500	515.70700	515.70700					0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	524.57600	524.57600	525.84300	525.84300					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	535.30400	535.30400	536.59900	536.59900					0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	585.22500	585.22500	587.02400	587.02400					0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future	596.34100	596.34100	598.17900	598.17900					0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	608.06100	608.06100	609.93600	609.93600					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	620.49700	620.49700	622.41200	622.41200					0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	533.05000	533.05000	535.34200	535.34200					0.00	591,685,500.00	111	17.00
ALBI	On 02/02/2017	Index Future	543.17400	543.17400	545.51500	545.51500					0.00	602,923,140.00	111	611.00
ALBI	On 04/05/2017	Index Future	553.85000	553.85000	556.23600	556.23600					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	565.17700	565.17700	567.61400	567.61400					0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.47790	10.47790	10.37070	10.37070				14.19	0.00	62,867.40	6	13,015.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.63010	10.63010	10.52210	10.52210				14.03	0.00	116,931.10	11	11,240.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.80740	10.80740	10.69790	10.69790				14.45	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.97070	10.97070	10.86150	10.86150				14.95	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.17170	11.17170	11.06250	11.06250				15.51	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.22980	10.22980	10.19520	10.19520				15.85	0.00	0.00	0	5,806.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.40660	10.40660	10.37190	10.37190				15.78	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.61210	10.61210	10.57660	10.57660				15.91	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	702.10070	702.10070	734.44680	734.44680					0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.00660	14.00660	13.85010	13.85010				18.03	0.00	0.00	0	2,011.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.31010	14.31010	14.15030	14.15030				18.32	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.66810	14.66810	14.50470	14.50470				18.95	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.01370	2.01370	2.00780	2.00780				16.99	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.03480	2.03480	2.02890	2.02890				16.89	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.06080	2.06080	2.05490	2.05490				17.25	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.00880	2.00880	2.00260	2.00260				17.34	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.04060	2.04060	2.01980	2.01980				16.04	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.08270	2.08270	2.06150	2.06150				15.99	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
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	10.28359	79.02657		10.21937	79.45124				0.00	0.00	0	2,000.00
ES33	On 02/02/2017	Bond Future	10.36264	80.52802		10.29618	80.96150				0.00	0.00	0	8,789.00
ES33	On 04/05/2017	Bond Future	10.43326	78.31675		10.36465	78.75869				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.49479	79.91972		10.42392	80.37103				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	10.40836	83.36894		10.34910	83.82079				0.00	0.00	0	4,277.00
ES42	On 02/02/2017	Bond Future	10.48237	84.95290		10.42112	85.41412				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.55254	82.36001		10.48931	82.83032				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.61325	84.04617		10.54802	84.52641				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	530.90600	530.90600		533.01200	533.01200				0.00	0.00	0	214.00
GOVI	On 02/02/2017	GOVI	540.99000	540.99000		543.14100	543.14100				0.00	0.00	0	514.00
GOVI	On 04/05/2017	GOVI	551.62200	551.62200		553.81600	553.81600				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	562.90400	562.90400		565.14500	565.14500				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.76600	1.76600		1.76330	1.76330			18.50	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.79630	1.79630		1.79350	1.79350			18.74	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.83120	1.83120		1.82810	1.82810			19.10	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.69426	128.69426		128.91129	128.91129				0.00	0.00	0	2,542.00
I2025	On 02/02/2017	Bond Future	129.86768	129.86768		130.09025	130.09025				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	132.42840	132.42840		132.65533	132.65533				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	133.81265	133.81265		134.04503	134.04503				0.00	0.00	0	0.00
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	107.27008		107.27008		107.28904	107.28904			0.00	0.00	0	4,578.00
I2033	On 02/02/2017	Bond Future	109.31483		109.31483		109.33507	109.33507			0.00	0.00	0	5,278.00
I2033	On 04/05/2017	Bond Future	110.43094		110.43094		110.45175	110.45175			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	112.69652		112.69652		112.71808	112.71808			0.00	0.00	0	0.00
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	134.95892		134.95892		135.32512	135.32512			0.00	0.00	0	13,411.00
I2038	On 02/02/2017	Bond Future	136.09183		136.09183		136.46658	136.46658			0.00	0.00	0	22,147.00
I2038	On 04/05/2017	Bond Future	138.77536		138.77536		139.15754	139.15754			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	140.12331		140.12331		140.51409	140.51409			0.00	0.00	0	0.00
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	134.36769		134.36769		134.39140	134.39140			0.00	0.00	0	6,418.00
I2046	On 02/02/2017	Bond Future	136.92906		136.92906		136.95436	136.95436			0.00	0.00	0	17,789.00
I2046	On 04/05/2017	Bond Future	138.10082		138.10082		138.12688	138.12688			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	140.93421		140.93421		140.96119	140.96119			0.00	0.00	0	0.00
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	143.24256		143.24256		143.26738	143.26738			0.00	0.00	0	19,763.00
I2050	On 02/02/2017	Bond Future	144.37099		144.37099		144.39793	144.39793			0.00	0.00	0	23,975.00
I2050	On 04/05/2017	Bond Future	147.21766		147.21766		147.24517	147.24517			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	148.57596		148.57596		148.60498	148.60498			0.00	0.00	0	0.00
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	249.32500		249.32500		249.55700	249.55700			0.00	54,851,500.00	22	48.00
IGOV	On 02/02/2017	Index Future	254.07600		254.07600		254.31500	254.31500			0.00	55,896,720.00	22	1,040.00
IGOV	On 04/05/2017	Index Future	259.08500		259.08500		259.32800	259.32800			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	264.39900		264.39900		264.64800	264.64800			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	675.84000		675.84000		675.98000	675.98000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	688.90600		688.90600		689.04900	689.04900			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	702.47000		702.47000		702.61600	702.61600			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	716.27900		716.27900		716.42700	716.42700			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.50000		92.50000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			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
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.54000		92.46000		7.54000	92.46000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13380		0.13380		0.13350	0.13350			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13450		0.13450		0.13370	0.13370			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13470		0.13470		0.13380	0.13380			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			9.81060		9.81060		9.75040	9.75040		15.36	0.00	0.00	0	75.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.94520		9.94520		9.88460	9.88460		15.41	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.10130		10.10130		10.04010	10.04010		15.93	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.30430		1.30430		1.29950	1.29950			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.31640		1.31640		1.31150	1.31150			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.33190		1.33190		1.32700	1.32700			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.22400		1.22400		1.21700	1.21700			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.22620		1.22620		1.21920	1.21920			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22880		1.22880		1.22160	1.22160			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.10620		1.10620		1.09670	1.09670			0.00	16,593.00	15	57.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11060		1.11060		1.10100	1.10100			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.11560		1.11560		1.10600	1.10600			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.75206		115.57268		8.70247	115.92723		8.98	0.00	459,054,684.96	3,972	33,866.00
R186	On 03/11/2016	Bond Future	8.30	Call	0.00000		0.00000		0.24000	0.00024	0.000	8.85	0.00	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	1,676.29000		1.67629		1,352.41000	1.35241	1,676.290	8.92	0.99	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	124.21000		0.12421		97.20000	0.09720	124.210	9.02	0.26	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	31.07000		0.03107		28.99000	0.02899	31.070	9.07	0.09	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	0.18000		0.00018		0.46000	0.00046	0.180	9.19	0.00	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,134.81000		3.13481		3,489.38000	3.48938	3,134.810	9.25	1.00	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,495.94000		4.49594		4,850.49000	4.85049	4,495.940	9.36	1.00	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.79381		112.46591		8.74208	112.82820		9.16	0.00	477,080,390.22	4,242	98,320.00
R186	On 02/02/2017	Bond Future	8.00	Call	352.50000		0.35250		412.50000	0.41250	352.500	8.92	0.14	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	905.74000		0.90574		1,024.54000	1.02454	905.740	9.04	0.29	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,034.32000		1.03432		1,164.26000	1.16426	1,034.320	9.06	0.32	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,464.28000		1.46428		1,627.03000	1.62703	1,464.280	9.11	0.41	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	1,521.38000		1.52138		1,688.06000	1.68806	1,521.380	9.12	0.42	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,831.10000		1.83110		1,683.92000	1.68392	1,831.100	9.23	0.45	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,739.23000		1.73923		1,597.62000	1.59762	1,739.230	9.25	0.43	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,593.80000		1.59380		1,461.26000	1.46126	1,593.800	9.28	0.41	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,405.86000		1.40586		1,285.57000	1.28557	1,405.860	9.32	0.37	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,212.48000		1.21248		1,105.46000	1.10546	1,212.480	9.37	0.34	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	666.97000		0.66697		601.68000	0.60168	666.970	9.55	0.21	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	538.58000		0.53858		484.23000	0.48423	538.580	9.61	0.18	0.00	0	13,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/05/2017	Bond Future		8.82807	114.67697		8.77421	115.04649		8.94	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future		8.84979	111.71760		8.79365	112.09514		9.10	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		302.29840	302.29840		303.34176	303.34176			0.00	0.00	0	861.00
R197	On 02/02/2017	Bond Future		301.38509	301.38509		302.45117	302.45117			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future		307.32766	307.32766		308.41471	308.41471			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future		306.73225	306.73225		307.84445	307.84445			0.00	0.00	0	0.00
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		248.83677	248.83677		248.88075	248.88075			0.00	53,997,579.09	217	22,587.00
R202	On 02/02/2017	Bond Future		250.03438	250.03438		250.08133	250.08133			0.00	54,257,460.46	217	35,809.00
R202	On 04/05/2017	Bond Future		254.96443	254.96443		255.01231	255.01231			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future		256.52977	256.52977		256.58054	256.58054			0.00	0.00	0	0.00
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		8.44218	98.12544		8.37754	98.43095		6.75	0.00	23,157,603.84	236	6,863.00
R2023	On 02/02/2017	Bond Future		8.48523	99.98977		8.41695	100.30196		6.52	0.00	23,597,585.72	236	16,652.00
R2023	On 04/05/2017	Bond Future		8.51125	98.02208		8.43930	98.34044		6.52	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.51953	100.02806		8.44349	100.35330		6.20	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		7.60702	101.73481		7.53124	101.79656		0.85	0.00	0.00	0	3,090.00
R203	On 02/02/2017	Bond Future		7.59748	103.66771		7.48731	103.73154		0.61	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future		7.22646	101.53187		7.04064	101.59693		0.40	0.00	0.00	0	0.00
R203	On 03/08/2017	Bond Future		4.77627	103.60979		4.15403	103.67663		0.12	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		9.15215	93.41651		9.09759	93.80597			0.00	21,112,131.26	226	16,748.00
R2030	On 02/02/2017	Bond Future		9.19722	91.18552		9.14071	91.58326			0.00	273,191,817.92	2,996	28,852.00
R2030	On 04/05/2017	Bond Future		9.23926	92.97850		9.18086	93.38404			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.27269	90.87405		9.21224	91.28825			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		9.25225	92.72791		9.19771	93.14597		12.76	0.00	121,566,290.01	1,311	5,289.00
R2032	On 02/02/2017	Bond Future		9.29967	94.48970		9.24330	94.91646		12.55	0.00	123,875,996.70	1,311	13,898.00
R2032	On 04/05/2017	Bond Future		9.34029	92.18765		9.28214	92.62273		12.86	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.37133	94.07457		9.31130	94.51897		12.57	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

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
R2035	On 03/11/2016	Bond Future		9.35233	97.52131		9.28780	98.06658			0.00	0.00	0	1,031.00
R2035	On 02/02/2017	Bond Future		9.40194	99.37415		9.33531	99.93059			0.00	0.00	0	5,762.00
R2035	On 04/05/2017	Bond Future		9.44161	96.82347		9.37298	97.39087			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.47254	98.80502		9.40180	99.38445			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		9.41214	94.10235		9.34757	94.64699		14.21	0.00	0.00	0	23,655.00
R2037	On 02/02/2017	Bond Future		9.45752	91.63405		9.39094	92.18986		14.66	0.00	0.00	0	40,834.00
R2037	On 04/05/2017	Bond Future		9.50013	93.43588		9.43159	94.00264		14.41	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.53553	91.09036		9.46491	91.66908		14.77	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		7.78640	103.45602		7.72632	103.57174		2.08	0.00	0.00	0	10,861.00
R204	On 02/02/2017	Bond Future		7.80007	101.38154		7.73075	101.50040		1.91	0.00	0.00	0	29,473.00
R204	On 04/05/2017	Bond Future		7.77664	103.37470		7.69584	103.49588		1.75	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.67673	101.44723		7.57999	101.57134		1.58	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		9.46214	98.10609		9.39757	98.69060		14.86	0.00	0.00	0	257.00
R2040	On 02/02/2017	Bond Future		9.50753	95.46348		9.44098	96.05997		15.35	0.00	285,435,805.20	2,990	8,099.00
R2040	On 04/05/2017	Bond Future		9.55018	97.34063		9.48170	97.94891		15.08	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.58585	94.82460		9.51533	95.44571		15.47	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		9.47206	95.34297		9.41248	95.88964		15.55	0.00	0.00	0	2,058.00
R2044	On 02/02/2017	Bond Future		9.51579	92.77306		9.45443	93.33094		16.08	0.00	0.00	0	20,287.00
R2044	On 04/05/2017	Bond Future		9.55682	94.59732		9.49374	95.16614		15.81	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.59110	92.15039		9.52620	92.73121		16.22	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		9.43211	94.81598		9.37255	95.37940		16.14	0.00	0.00	0	29,358.00
R2048	On 02/02/2017	Bond Future		9.47708	96.61746		9.41574	97.19242		15.94	0.00	27,052,888.80	280	61,982.00
R2048	On 04/05/2017	Bond Future		9.51318	94.07600		9.45018	94.66225		16.43	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.54158	96.00130		9.47684	96.60002		16.10	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		8.01165	100.16452		7.94675	100.34181		3.29	0.00	0.00	0	20,120.00
R207	On 02/02/2017	Bond Future		8.03890	98.42519		7.96747	98.60673		3.11	0.00	1,018,208,590.55	10,345	86,326.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,246.44000	2.24644	2,414.93000	2.41493	2,246.440	3.28	0.91	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.05355	100.36033		7.97473	100.54544		2.94	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		8.03039	98.76952		7.94243	98.95886		2.83	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
R207	On 03/08/2017	Bond Future	8.19	Call	1,159.90000		1.15990		1,270.60000	1.27060	1,159.900	2.87	0.56	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			8.19200		95.48031		8.12725	95.70809		4.78	0.00	283,194,599.46	2,966	19,355.00
R208	On 02/02/2017	Bond Future			8.22836		97.29441		8.15883	97.52733		4.46	0.00	289,548,164.16	2,976	34,181.00
R208	On 04/05/2017	Bond Future			8.24825		95.80367		8.17358	96.04117		4.42	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.24296		97.76436		8.16236	98.00714		4.18	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			9.30199		73.47427		9.23739	73.93045		14.71	0.00	34,679,855.44	472	11,430.00
R209	On 03/11/2016	Bond Future	8.81	Call	0.00000		0.00000		0.22000	0.00022	0.000	14.50	0.00	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	0.01000		0.00001		1.04000	0.00104	0.010	14.53	0.00	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	1,879.78000		1.87978		1,454.29000	1.45429	1,879.780	14.61	0.99	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,807.60000		1.80760		1,387.17000	1.38717	1,807.600	14.61	0.99	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	204.65000		0.20465		133.40000	0.13340	204.650	14.79	0.37	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	886.46000		0.88646		1,324.02000	1.32402	886.460	14.87	0.85	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	38.25000		0.03825		28.76000	0.02876	38.250	14.89	0.10	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.34395		74.87023		9.27746	75.33577		14.55	0.00	1,083,521,968.56	14,472	61,947.00
R209	On 04/05/2017	Bond Future			9.37983		73.19087		9.31151	73.66553		14.99	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.40733		74.68888		9.33711	75.17358		14.75	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			186.10050		186.10050		186.13318	186.13318			0.00	56,202,351.00	302	589.00
R210	On 02/02/2017	Bond Future			189.64791		189.64791		189.68286	189.68286			0.00	57,273,668.82	302	1,983.00
R210	On 04/05/2017	Bond Future			191.07073		191.07073		191.10687	191.10687			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			194.99074		194.99074		195.02835	195.02835			0.00	0.00	0	0.00
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			141.45664		141.45664		141.47079	141.47079			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			148.12421		148.12421		148.15078	148.15078			0.00	0.00	0	3,049.00

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
R212	On 02/02/2017	Bond Future	148.99784		148.99784		149.02667	149.02667			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	151.93584		151.93584		151.96523	151.96523			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	153.02254		153.02254		153.05355	153.05355			0.00	0.00	0	0.00
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	9.17222		84.19625		9.11267	84.60945		12.46	0.00	0.00	0	4,280.00
R213	On 02/02/2017	Bond Future	9.21896		85.79591		9.15740	86.21776		12.29	0.00	300,285,685.00	3,500	51,569.00
R213	On 04/05/2017	Bond Future	9.25540		83.92989		9.19194	84.36000		12.62	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.28249		85.64752		9.21700	86.08679		12.38	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	9.38205		73.80962		9.32247	74.25025		15.54	0.00	959,525.06	13	17,721.00
R214	On 02/02/2017	Bond Future	9.42555		75.21200		9.36424	75.66164		15.36	0.00	264,219,756.00	3,513	34,384.00
R214	On 04/05/2017	Bond Future	9.46025		73.39166		9.39732	73.85014		15.82	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.48723		74.89363		9.42261	75.36178		15.55	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 19/12/2016	Foreign Exchange Future	23,535.41000		23,535.41000		23,390.25000	23,390.25000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.86170		9.86170		9.81210	9.81210		15.89	0.00	0.00	0	318.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.02860		10.02860		9.97720	9.97720		15.76	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.35750		4.35750		4.35860	4.35860		15.36	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.34960		4.34960		4.35320	4.35320		15.29	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.38690		1.38690		1.36670	1.36670			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.34530		1.34530		1.32250	1.32250			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29540		1.29540		1.26600	1.26600			0.00	0.00	0	0.00
Total for Derivatives :												8,171,022,070.73	168,059	4,525,551.00
Grand Total:												8,171,022,070.73	168,059	4,525,551.00