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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/11/2016

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 02/11/2016	Any day expiry	13.34500	13.34500		13.56840	13.56840		25.15	0.00	142,791,500.00	10,700	0.00	
\$ / R	On 07/11/2016	Any day expiry	13.44330	13.44330		13.57640	13.57640		23.90	0.00	229,117.50	17	288.00	
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,508.24350	1.50824	1,375.25480	1.37525	1,508.244	37.36	0.99	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	0.10370	0.00010	0.04280	0.00004	0.104	50.55	0.00	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.45090	13.45090	13.58430	13.58430		22.36	0.00	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	119.50620	0.11951	167.66310	0.16766	119.506	23.10	0.38	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	78.02510	0.07803	110.77510	0.11078	78.025	23.85	0.27	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	67.33880	0.06734	95.78400	0.09578	67.339	24.10	0.24	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	36.60740	0.03661	51.91180	0.05191	36.607	25.10	0.14	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	26.73700	0.02674	37.62170	0.03762	26.737	25.59	0.11	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	22.85990	0.02286	31.92500	0.03192	22.860	25.86	0.10	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	16.67920	0.01668	22.86310	0.02286	16.679	26.38	0.07	0.00	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	10.36970	0.01037	14.22600	0.01423	10.370	27.17	0.05	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	2.94820	0.00295	4.36670	0.00437	2.948	29.28	0.01	0.00	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry	13.46370		13.46370	13.46370	13.59790	13.59790		20.65	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry	13.46650		13.46650	13.46650	13.60060	13.60060		20.61	0.00	0.00	0	1,000.00

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 17/11/2016	Any day expiry										
					13.46920	13.46920	13.60330	13.60330		20.57	0.00	0.00	0	0.00
\$ / R	13.26	Put	On 17/11/2016	Any day expiry	129.24640	0.12925	89.40100	0.08940	129.246	20.18	0.34	0.00	0	9,615.00
\$ / R	15.60	Put	On 17/11/2016	Any day expiry	2,132.93780	2.13294	1,999.56020	1.99956	2,132.938	29.75	0.99	0.00	0	9,615.00
\$ / R	17.09	Call	On 17/11/2016	Any day expiry	1.38590	0.00139	1.31360	0.00131	1.386	43.40	0.00	0.00	0	9,615.00
\$ / R			On 28/11/2016	Any day expiry	13.49940	13.49940	13.63320	13.63320		19.64	0.00	12,402,704.00	920	6,970.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	2.66530	0.00267	2.23320	0.00223	2.665	21.88	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	282.62990	0.28263	219.82400	0.21982	282.630	19.64	0.49	0.00	0	150.00
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	0.03880	0.00004	0.07600	0.00008	0.039	36.60	0.00	0.00	0	400.00
\$ / R			On 05/12/2016	Any day expiry	13.51850	13.51850	13.42700	13.42700		20.18	0.00	0.00	0	0.00
\$ / R	13.75	Call	On 05/12/2016	Any day expiry	239.35820	0.23936	0.00000	0.00000	239.358	20.96	0.41	81,770,430.00	15,000	15,000.00
\$ / R			On 06/12/2016	Any day expiry	13.52130	13.52130	13.65510	13.65510		20.15	0.00	0.00	0	0.00
\$ / R	13.60	Put	On 06/12/2016	Any day expiry	378.54870	0.37855	305.23110	0.30523	378.549	20.46	0.52	0.00	0	7,000.00
\$ / R	14.35	Call	On 06/12/2016	Any day expiry	105.00810	0.10501	129.06970	0.12907	105.008	22.75	0.21	0.00	0	7,000.00
\$ / R			On 12/12/2016	Any day expiry	13.53790	13.53790	13.67210	13.67210		19.87	0.00	0.00	0	0.00
\$ / R	14.75	Put	On 12/12/2016	Any day expiry	1,285.77450	1.28577	1,166.90360	1.16690	1,285.774	23.36	0.86	0.00	0	5,000.00
\$ / R			On 13/12/2016	Any day expiry	13.54060	13.54060	13.67500	13.67500		19.85	0.00	0.00	0	250.00
\$ / R			On 14/12/2016	Any day expiry	13.54340	13.54340	13.67780	13.67780		19.82	0.00	0.00	0	251.00
\$ / R			On 15/12/2016	Any day expiry	13.54620	13.54620	13.68070	13.68070		20.44	0.00	0.00	0	94.00
\$ / R			On 19/12/2016	Foreign Exchange Future	13.55720	13.55720	13.69210	13.69210		20.11	0.00	1,521,144,954.40	112,202	410,505.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	11.21840	0.01122	9.29940	0.00930	11.218	20.69	0.03	0.00	0	250.00
\$ / R	12.59	Put	On 19/12/2016	Foreign Exchange Future	63.64970	0.06365	45.34450	0.04534	63.650	19.08	0.13	0.00	0	2,800.00
\$ / R	12.75	Put	On 19/12/2016	Foreign Exchange Future	91.29350	0.09129	67.06390	0.06706	91.294	19.11	0.18	0.00	0	25,850.00
\$ / R	13.00	Put	On 19/12/2016	Foreign Exchange Future	154.13740	0.15414	115.96620	0.11597	154.137	19.34	0.26	73,841,498.64	21,000	169,885.00
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	231.63300	0.23163	181.36220	0.18136	231.633	19.65	0.35	0.00	0	725.00
\$ / R	13.34	Call	On 19/12/2016	Foreign Exchange Future	499.77590	0.49978	577.60200	0.57760	499.776	19.81	0.60	0.00	0	2,800.00
\$ / R	13.34	Put	On 19/12/2016	Foreign Exchange Future	282.57590	0.28258	225.50200	0.22550	282.576	19.81	0.40	0.00	0	7,800.00
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	287.10000	0.28710	229.45850	0.22946	287.100	19.83	0.40	0.00	0	4,500.00
\$ / R	13.40	Put	On 19/12/2016	Foreign Exchange Future	310.35660	0.31036	249.88110	0.24988	310.357	19.90	0.42	0.00	0	3,000.00
\$ / R	13.48	Put	On 19/12/2016	Foreign Exchange Future	349.77440	0.34977	0.00000	0.00000	349.774	20.01	0.45	57,756,237.82	9,347	9,347.00
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	360.04820	0.36005	293.94430	0.29394	360.048	20.04	0.46	0.00	0	26,886.00
\$ / R	13.70	Call	On 19/12/2016	Foreign Exchange Future	332.86120	0.33286	386.90790	0.38691	332.861	20.52	0.46	0.00	0	1,230.00
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	475.66120	0.47566	394.80790	0.39481	475.661	20.52	0.54	0.00	0	2,000.00
\$ / R	13.75	Put	On 19/12/2016	Foreign Exchange Future	507.32720	0.50733	423.92860	0.42393	507.327	20.65	0.56	0.00	0	12,000.00
\$ / R	13.77	Put	On 19/12/2016	Foreign Exchange Future	520.24960	0.52025	435.85830	0.43586	520.250	20.71	0.57	75,712,903.50	9,800	19,800.00
\$ / R	14.00	Call	On 19/12/2016	Foreign Exchange Future	235.92740	0.23593	275.96830	0.27597	235.927	21.34	0.35	0.00	0	23,025.00
\$ / R	14.00	Put	On 19/12/2016	Foreign Exchange Future	678.72740	0.67873	583.86830	0.58387	678.727	21.34	0.65	0.00	0	88,460.00
\$ / R	14.05	Call	On 19/12/2016	Foreign Exchange Future	222.59690	0.22260	260.60180	0.26060	222.597	21.48	0.34	0.00	0	300.00
\$ / R	14.08	Call	On 19/12/2016	Foreign Exchange Future	214.94450	0.21494	251.76980	0.25177	214.945	21.56	0.33	0.00	0	5,000.00
\$ / R	14.09	Call	On 19/12/2016	Foreign Exchange Future	212.45070	0.21245	248.88960	0.24889	212.451	21.59	0.32	0.00	0	1,200.00
\$ / R	14.10	Put	On 19/12/2016	Foreign Exchange Future	752.78470	0.75278	653.94060	0.65394	752.785	21.61	0.68	0.00	0	2,800.00
\$ / R	14.12	Put	On 19/12/2016	Foreign Exchange Future	767.93510	0.76794	668.33500	0.66834	767.935	21.67	0.69	0.00	0	800.00
\$ / R	14.18	Call	On 19/12/2016	Foreign Exchange Future	191.22470	0.19122	224.33510	0.22434	191.225	21.83	0.30	0.00	0	4,200.00
\$ / R	14.20	Call	On 19/12/2016	Foreign Exchange Future	186.79530	0.18680	219.20290	0.21920	186.795	21.89	0.29	0.00	0	500.00
\$ / R	14.20	Put	On 19/12/2016	Foreign Exchange Future	829.59530	0.82960	727.10290	0.72710	829.595	21.89	0.71	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	176.15410		0.17615	206.86110	0.20686	176.154	22.02	0.28	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	868.95410		0.86895	764.76110	0.76476	868.954	22.02	0.72	0.00	0	7,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	908.86750		0.90887	803.09460	0.80309	908.868	22.16	0.74	0.00	0	3,100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	933.09070		0.93309	826.40510	0.82641	933.091	22.24	0.74	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	158.40850		0.15841	186.32620	0.18633	158.409	22.27	0.25	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.39	Put	982.12520		0.98213	873.69670	0.87370	982.125	22.40	0.76	90,373,868.44	8,756	0.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	147.57220		0.14757	173.76280	0.17376	147.572	22.43	0.24	0.00	0	26,120.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	1,031.90620		1.03191	921.74350	0.92174	1,031.906	22.56	0.77	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	131.12820		0.13113	154.48180	0.15448	131.128	22.70	0.22	0.00	0	1,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	1,073.92820		1.07393	962.38180	0.96238	1,073.928	22.70	0.78	0.00	0	42,649.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	1,082.38790		1.08239	970.57410	0.97057	1,082.388	22.72	0.79	0.00	0	1,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	116.52880		0.11653	137.32680	0.13733	116.529	22.96	0.20	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,185.28010		1.18528	1,070.46210	1.07046	1,185.280	23.04	0.81	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	1,211.37370		1.21137	1,095.86400	1.09586	1,211.374	23.13	0.82	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	104.80740		0.10481	123.52860	0.12353	104.807	23.21	0.18	0.00	0	7,150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,246.38250		1.24638	1,129.98460	1.12998	1,246.383	23.23	0.82	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,334.90970		1.33491	1,216.45640	1.21646	1,334.910	23.50	0.84	0.00	0	56,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	89.97760		0.08998	106.04160	0.10604	89.978	23.55	0.16	0.00	0	8,756.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	85.86620		0.08587	101.18780	0.10119	85.866	23.66	0.15	0.00	0	800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	72.63170		0.07263	85.93680	0.08594	72.632	24.01	0.13	0.00	0	88,249.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,515.43170		1.51543	1,393.83680	1.39384	1,515.432	24.01	0.87	0.00	0	29,368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	64.39590		0.06440	76.27080	0.07627	64.396	24.24	0.12	0.00	0	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	57.12020		0.05712	67.48690	0.06749	57.120	24.48	0.10	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,699.92020		1.69992	1,575.38690	1.57539	1,699.920	24.48	0.90	0.00	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,709.24130		1.70924	1,584.56690	1.58457	1,709.241	24.50	0.90	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	51.91710		0.05192	61.20400	0.06120	51.917	24.67	0.10	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	45.02240		0.04502	52.87850	0.05288	45.022	24.95	0.08	0.00	0	26,053.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,887.82240		1.88782	1,760.77850	1.76078	1,887.822	24.95	0.92	0.00	0	31,590.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	40.96630		0.04097	47.98360	0.04798	40.966	25.14	0.08	0.00	0	3,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,982.81360		1.98281	1,854.73460	1.85473	1,982.814	25.19	0.92	0.00	0	69,895.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	2,049.66070		2.04966	1,920.93210	1.92093	2,049.661	25.36	0.93	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	2,155.22890		2.15523	2,025.59380	2.02559	2,155.229	25.62	0.94	0.00	0	63,513.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,271.03690		2.27104	2,140.55220	2.14055	2,271.037	25.90	0.95	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	26.66540		0.02667	30.76600	0.03077	26.665	26.02	0.05	0.00	0	2,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	22.49360		0.02249	25.76730	0.02577	22.494	26.37	0.04	0.00	0	52,443.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,465.29360		2.46529	2,333.66730	2.33367	2,465.294	26.37	0.96	0.00	0	32,950.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	19.88720		0.01989	22.65460	0.02265	19.887	26.63	0.04	0.00	0	7,150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	15.53480		0.01553	17.98030	0.01798	15.535	26.99	0.03	0.00	0	11,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,924.90240		2.92490	2,792.84200	2.79284	2,924.902	27.04	0.97	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,983.80910		2.98381	2,851.73180	2.85173	2,983.809	27.06	0.98	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	10.66580		0.01067	13.48060	0.01348	10.666	27.06	0.02	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	3,141.32930		3.14133	3,009.16360	3.00916	3,141.329	27.11	0.98	0.00	0	3,300.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	7.49670		0.00750	10.16790	0.01017	7.497	27.13	0.02	0.00	0	16,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	5.96780		0.00597	8.50590	0.00851	5.968	27.18	0.01	0.00	0	20,000.00	

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\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	5.49730	0.00550	7.98260	0.00798	5.497	27.20	0.01	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	5.14640	0.00515	7.58770	0.00759	5.146	27.21	0.01	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	2.67580	0.00268	4.64940	0.00465	2.676	27.33	0.01	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	2.21750	0.00222	4.05670	0.00406	2.218	27.37	0.01	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	1.67140	0.00167	3.33200	0.00333	1.671	27.40	0.00	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	1.58110	0.00158	3.21190	0.00321	1.581	27.40	0.00	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	0.88190	0.00088	2.00140	0.00200	0.882	27.40	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	0.78620	0.00079	1.80550	0.00181	0.786	27.40	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	0.72790	0.00073	1.68520	0.00169	0.728	27.40	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	0.70040	0.00070	1.62790	0.00163	0.700	27.40	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.15080	0.00015	0.41110	0.00041	0.151	27.40	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.12530	0.00013	0.34810	0.00035	0.125	27.40	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.12020	0.00012	0.33540	0.00034	0.120	27.40	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.08800	0.00009	0.25350	0.00025	0.088	27.40	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.07130	0.00007	0.21000	0.00021	0.071	27.40	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.02720	0.00003	0.08860	0.00009	0.027	27.40	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.02440	0.00002	0.08040	0.00008	0.024	27.40	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.02140	0.00002	0.07150	0.00007	0.021	27.40	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.01580	0.00002	0.05430	0.00005	0.016	27.40	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.01180	0.00001	0.04190	0.00004	0.012	27.40	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.00990	0.00001	0.03570	0.00004	0.010	27.40	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.00720	0.00001	0.02700	0.00003	0.007	27.40	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.00630	0.00001	0.02390	0.00002	0.006	27.40	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.00180	0.00000	0.00790	0.00001	0.002	27.40	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00080	0.00000	0.00390	0.00000	0.001	27.40	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00070	0.00000	0.00340	0.00000	0.001	27.40	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.56270	13.56270	13.69780	13.69780		20.06	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			13.58480	13.58480	13.72060	13.72060		19.75	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			13.60140	13.60140	13.73740	13.73740		19.51	0.00	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry			13.62470	13.62470	13.76110	13.76110		19.35	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	672.54070	0.67254	583.38590	0.58339	672.541	20.18	0.59	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	45.92760	0.04593	51.64700	0.05165	45.928	25.27	0.07	0.00	0	2,000.00
\$ / R	On 18/01/2017	Any day expiry			13.63760	13.63760	13.77420	13.77420		19.30	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	270.99530	0.27100	307.22410	0.30722	270.995	20.80	0.33	0.00	0	5,000.00
\$ / R	On 23/01/2017	Any day expiry			13.65050	13.65050	13.78730	13.78730		19.18	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			13.65570	13.65570	13.79260	13.79260		66.22	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	2,104.85710	2.10486	694.79830	0.69480	2,104.857	70.92	0.47	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	1,070.63020	1.07063	85.78850	0.08579	1,070.630	70.92	0.39	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			13.66090	13.66090	13.79790	13.79790		19.19	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	591.41490	0.59141	510.31090	0.51031	591.415	19.52	0.52	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	269.91770	0.26992	304.30060	0.30430	269.918	20.90	0.32	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			13.67120	13.67120	13.80840	13.80840		19.09	0.00	781,698.00	57	74.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.77940	13.77940	13.91780	13.91780		19.21	0.00	31,485,929.00	2,285	108,072.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	86.65700	0.08666	72.25140	0.07225	86.657	17.76	0.12	0.00	0	250.00

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	12.50	Put	136.62050	0.13662	112.61810	0.11262	136.620	17.79	0.17	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	269.50790	0.26951	229.50640	0.22951	269.508	18.06	0.28	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	480.91210	0.48091	418.82010	0.41882	480.912	18.74	0.41	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	831.24570	0.83125	746.10640	0.74611	831.246	19.78	0.55	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	447.42630	0.44743	494.46920	0.49447	447.426	20.16	0.40	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	968.02630	0.96803	876.66920	0.87667	968.026	20.16	0.60	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,039.45510	1.03946	945.20490	0.94520	1,039.455	20.35	0.62	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,226.64910	1.22665	1,125.43070	1.12543	1,226.649	20.85	0.67	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,697.56080	1.69756	1,585.28570	1.58529	1,697.561	22.03	0.76	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,807.47570	1.80748	1,693.79350	1.69379	1,807.476	22.25	0.77	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	209.89970	0.20990	232.77240	0.23277	209.900	22.45	0.21	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,102.87240	2.10287	1,984.31290	1.98431	2,102.872	22.82	0.81	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,138.29330	2.13829	2,019.22920	2.01923	2,138.293	22.89	0.82	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	171.06380	0.17106	189.66270	0.18966	171.064	22.99	0.18	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	131.74420	0.13174	145.94150	0.14594	131.744	23.69	0.14	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,070.12120	3.07012	2,939.34980	2.93935	3,070.121	24.80	0.89	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	80.96740	0.08097	86.42110	0.08642	80.967	26.37	0.09	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	46.30300	0.04630	51.34880	0.05135	46.303	28.16	0.05	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	45.95110	0.04595	50.96070	0.05096	45.951	28.16	0.05	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	29.78440	0.02978	33.10200	0.03310	29.784	28.16	0.03	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	22.04200	0.02204	24.52700	0.02453	22.042	28.16	0.03	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	4.03830	0.00404	4.50950	0.00451	4.038	28.16	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			13.85870	13.85870	13.99810	13.99810		19.20	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	759.99850	0.76000	683.11930	0.68312	759.999	19.38	0.49	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	131.15520	0.13116	139.55410	0.13955	131.155	24.95	0.12	0.00	0	1,000.00
\$ / R	On 21/04/2017	Any day expiry			13.88260	13.88260	14.02210	14.02210		19.25	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.89310	13.89310	14.03280	14.03280		19.22	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	680.91540	0.68092	610.23320	0.61023	680.915	19.06	0.45	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	861.52730	0.86153	781.14270	0.78114	861.527	19.56	0.52	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	388.79790	0.38880	424.79480	0.42479	388.798	21.28	0.32	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	168.30820	0.16831	184.80450	0.18480	168.308	23.80	0.15	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.03890	14.03890	14.18080	14.18080		19.36	0.00	11,722,481.50	835	150,937.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	736.42710	0.73643	668.47440	0.66847	736.427	19.02	0.43	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	758.88620	0.75889	689.84170	0.68984	758.886	19.08	0.44	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	900.23740	0.90024	824.86270	0.82486	900.237	19.45	0.48	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	943.50260	0.94350	866.36420	0.86636	943.503	19.56	0.49	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	974.94700	0.97495	896.55700	0.89656	974.947	19.63	0.50	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	691.11110	0.69111	0.00000	0.00000	691.111	20.05	0.45	3,157,128.90	500	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,429.16430	1.42916	1,335.07200	1.33507	1,429.164	20.66	0.61	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,903.21520	1.90322	1,798.70370	1.79870	1,903.215	21.66	0.69	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	390.19630	0.39020	424.33090	0.42433	390.196	22.05	0.28	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,131.29630	2.13130	2,023.53090	2.02353	2,131.296	22.05	0.72	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	376.67420	0.37667	409.65850	0.40966	376.674	22.16	0.27	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	354.30570	0.35431	0.00000	0.00000	354.306	22.36	0.26	7,227,905.40	2,000	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	339.27610	0.33928	369.03830	0.36904	339.276	22.49	0.25	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	316.77400	0.31677	344.56930	0.34457	316.774	22.72	0.23	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	260.34040	0.26034	283.11100	0.28311	260.340	23.37	0.20	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	174.17850	0.17418	184.16860	0.18417	174.178	26.32	0.13	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	138.16580	0.13817	155.04740	0.15505	138.166	26.54	0.11	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	78.23880	0.07824	88.81010	0.08881	78.239	26.54	0.07	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.09980	14.09980	14.24280	14.24280		19.41	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	818.09450	0.81809	748.52750	0.74853	818.094	19.19	0.44	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	214.23880	0.21424	227.17320	0.22717	214.239	25.66	0.15	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.12370	14.12370	14.26700	14.26700		19.24	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.27970	14.27970	14.42460	14.42460		19.45	0.00	713,985.00	50	4,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	325.22120	0.32522	289.07320	0.28907	325.221	17.64	0.22	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	410.84410	0.41084	373.08290	0.37308	410.844	17.92	0.26	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	731.83510	0.73184	672.50940	0.67251	731.835	18.63	0.38	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	737.08790	0.73709	677.51950	0.67752	737.088	18.64	0.38	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	997.76140	0.99776	927.64210	0.92764	997.761	19.33	0.45	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,058.96600	1.05897	986.84190	0.98684	1,058.966	19.47	0.47	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	484.15030	0.48415	522.38660	0.52239	484.150	22.30	0.29	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	424.21290	0.42421	458.05810	0.45806	424.213	22.81	0.26	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	394.05980	0.39406	425.65280	0.42565	394.060	23.10	0.24	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	311.15550	0.31116	332.80240	0.33280	311.155	24.82	0.19	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.37220	14.37220	14.51790	14.51790		19.47	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.57100	14.57100	14.71820	14.71820		19.88	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.92150	14.92150	15.06390	15.06390		20.47	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.27190	15.27190	15.40950	15.40950		20.92	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	720.10740	0.72011	674.35660	0.67436	720.107	18.92	0.28	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.55720	13.55720	13.69210	13.69210		20.11	0.00	203,358.00	15	345.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.77940	13.77940	13.91780	13.91780		19.21	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.03890	14.03890	14.18080	14.18080		19.36	0.00	0.00	0	56.00
£ / R	On 02/12/2016	Any day expiry			16.62280	16.62280	16.68950	16.68950		20.69	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry			16.67610	16.67610	16.74290	16.74290		20.52	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			16.69180	16.69180	16.75900	16.75900		20.32	0.00	91,354,221.40	5,473	47,748.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	157.24720	0.15725	138.32860	0.13833	157.247	19.25	0.23	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	455.88170	0.45588	483.75470	0.48375	455.882	20.44	0.49	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	524.08170	0.52408	484.75470	0.48475	524.082	20.44	0.51	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	760.98900	0.76099	714.70990	0.71471	760.989	21.17	0.62	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	274.27900	0.27428	292.48710	0.29249	274.279	21.51	0.34	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	882.47900	0.88248	833.48710	0.83349	882.479	21.51	0.66	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.40	Call	248.98990	0.24899	265.74730	0.26575	248.990	21.71	0.31	0.00	0	500.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	1,275.74840	1.27575	1,220.45560	1.22046	1,275.748	22.46	0.78	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	1,445.13280	1.44513	1,387.79450	1.38779	1,445.133	22.82	0.81	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	31.20230	0.03120	34.08720	0.03409	31.202	24.92	0.05	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 19/12/2016	Foreign Exchange Future	21.41	Put	4,730.60370	4.73060	4,663.62090	4.66362	4,730.604	32.30	0.98	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.51970	0.00052	0.60070	0.00060	0.520	33.68	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			16.84960	16.84960	16.86380	16.86380		20.07	0.00	33,727.60	2	2.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.99610	16.99610	17.06670	17.06670		19.70	0.00	0.00	0	8,276.00
£ / R	On 25/04/2017	Any day expiry			17.15220	17.15220	17.22380	17.22380		19.45	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.35070	17.35070	17.42470	17.42470		0.00	0.00	0.00	0	19,978.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.07650	18.07650	18.15530	18.15530		18.00	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13160	0.13160	0.13114	0.13114		23.75	0.00	7,369.54	56	12,549.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13427	0.13427	0.13379	0.13379		22.41	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13742	0.13742	0.13695	0.13695		22.08	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14038	0.14038	0.13991	0.13991		23.01	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			14.99720	14.99720	15.05130	15.05130		19.85	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.00740	15.00740	15.06170	15.06170		19.36	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.09170	15.09170	15.14670	15.14670		18.86	0.00	173,946,934.20	11,526	55,923.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	84.39340	0.08439	83.19910	0.08320	84.393	22.33	0.14	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,859.62190	1.85962	1,803.23800	1.80324	1,859.622	22.99	0.91	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.18580	0.00019	0.25260	0.00025	0.186	30.68	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.39910	15.39910	15.45730	15.45730		18.52	0.00	13,012,239.50	845	27,063.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	218.96900	0.21897	202.05660	0.20206	218.969	17.47	0.22	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	984.49430	0.98449	1,015.09460	1.01509	984.494	17.77	0.66	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	230.54660	0.23055	233.23930	0.23324	230.547	21.44	0.22	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.75960	15.75960	15.82080	15.82080		18.63	0.00	0.00	0	77,407.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.09800	16.09800	16.16200	16.16200		18.83	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.48140	16.48140	16.54650	16.54650		19.32	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.56426	97.56426	97.94404	97.94404			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.63156	94.63156	95.02581	95.02581			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.39403	93.39403	93.80011	93.80011			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.48524	95.48524	95.89536	95.89536			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.15242	99.15242	99.56101	99.56101			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			100.00880	100.00880	100.01201	100.01201			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.62990	99.62990	99.63705	99.63705			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.66831	99.66831	99.68196	99.68196			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.94104	99.94104	99.96129	99.96129			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.96882	99.96882	99.98856	99.98856			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.25220	99.25220	99.28213	99.28213			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.91453	98.91453	98.95742	98.95742			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.98043	98.98043	99.02822	99.02822			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.49000	99.49000	99.54000	99.54000			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 17/12/2020	Interest Rate Swap		97.76450	97.76450		97.93161	97.93161			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.08643	97.08643		97.27462	97.27462			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.37432	96.37432		96.58540	96.58540			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.63503	96.63503		96.86735	96.86735			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.87202	98.87202		99.11735	99.11735			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future		506.88500	506.88500		504.87500	504.87500			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future		516.51000	516.51000		514.46500	514.46500			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future		526.65900	526.65900		524.57600	524.57600			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		537.41700	537.41700		535.30400	535.30400			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future		589.25400	589.25400		585.22500	585.22500			0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future		600.44300	600.44300		596.34100	596.34100			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future		612.24100	612.24100		608.06100	608.06100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		624.74800	624.74800		620.49700	620.49700			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future		537.12500	537.12500		533.05000	533.05000			0.00	10,742,500.00	2	15.00
ALBI	On 02/02/2017	Index Future		547.32300	547.32300		543.17400	543.17400			0.00	10,946,460.00	2	611.00
ALBI	On 04/05/2017	Index Future		558.07800	558.07800		553.85000	553.85000			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		569.47800	569.47800		565.17700	565.17700			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.38950	10.38950		10.47790	10.47790		14.20	0.00	498,696.00	48	12,967.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.53900	10.53900		10.63010	10.63010		13.93	0.00	2,276,424.00	216	11,024.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.71420	10.71420		10.80740	10.80740		14.39	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.87640	10.87640		10.97070	10.97070		15.03	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.07610	11.07610		11.17170	11.17170		15.63	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.11480	10.11480		10.22980	10.22980		15.98	0.00	0.00	0	5,806.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.28860	10.28860		10.40660	10.40660		15.88	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.49140	10.49140		10.61210	10.61210		15.91	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		825.92440	825.92440		702.10070	702.10070			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		14.00670	14.00670		14.00660	14.00660		18.78	0.00	0.00	0	2,011.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.30870	14.30870		14.31010	14.31010		18.66	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		14.66590	14.66590		14.66810	14.66810		19.14	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		1.99770	1.99770		2.01370	2.01370		17.39	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.01820	2.01820		2.03480	2.03480		16.70	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.04410	2.04410		2.06080	2.06080		17.36	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		1.99260	1.99260		2.00880	2.00880		17.91	0.00	0.00	0	435.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 19/12/2016	Foreign Exchange Future		2.03320	2.03320		2.04060	2.04060		16.48	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.07480	2.07480		2.08270	2.08270		15.76	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		10.18086	79.70756		10.28359	79.02657			0.00	0.00	0	2,000.00
ES33	On 02/02/2017	Bond Future		10.25665	81.22105		10.36264	80.52802			0.00	0.00	0	8,789.00
ES33	On 04/05/2017	Bond Future		10.32394	79.02270		10.43326	78.31675			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.38230	80.63791		10.49479	79.91972			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		10.30580	84.15361		10.40836	83.36894			0.00	0.00	0	4,277.00
ES42	On 02/02/2017	Bond Future		10.37669	85.75145		10.48237	84.95290			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.44355	83.17358		10.55254	82.36001			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.50120	84.87409		10.61325	84.04617			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		534.72300	534.72300		530.90600	530.90600			0.00	74,861,220.00	14	200.00
GOVI	On 02/02/2017	GOVI		544.87600	544.87600		540.99000	540.99000			0.00	70,833,880.00	13	516.00
GOVI	On 04/05/2017	GOVI		555.58200	555.58200		551.62200	551.62200			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		566.93200	566.93200		562.90400	562.90400			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.74870	1.74870		1.76600	1.76600		19.11	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.77880	1.77880		1.79630	1.79630		19.10	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.81310	1.81310		1.83120	1.83120		18.73	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		128.33576	128.33576		128.69426	128.69426			0.00	0.00	0	2,542.00
I2025	On 02/02/2017	Bond Future		129.50093	129.50093		129.86768	129.86768			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future		132.05332	132.05332		132.42840	132.42840			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		133.42621	133.42621		133.81265	133.81265			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
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future	107.21365		107.21365		107.27008	107.27008			0.00	0.00	0	4,578.00
I2033	On 02/02/2017	Bond Future	109.25605		109.25605		109.31483	109.31483			0.00	0.00	0	5,278.00
I2033	On 04/05/2017	Bond Future	110.37013		110.37013		110.43094	110.43094			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	112.63145		112.63145		112.69652	112.69652			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	134.65972		134.65972		134.95892	134.95892			0.00	0.00	0	13,411.00
I2038	On 02/02/2017	Bond Future	135.78541		135.78541		136.09183	136.09183			0.00	0.00	0	22,147.00
I2038	On 04/05/2017	Bond Future	138.46183		138.46183		138.77536	138.77536			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	139.79943		139.79943		140.12331	140.12331			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	134.01184		134.01184		134.36769	134.36769			0.00	0.00	0	6,418.00
I2046	On 02/02/2017	Bond Future	136.56475		136.56475		136.92906	136.92906			0.00	0.00	0	17,789.00
I2046	On 04/05/2017	Bond Future	137.72824		137.72824		138.10082	138.10082			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	140.55019		140.55019		140.93421	140.93421			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	143.16713		143.16713		143.24256	143.24256			0.00	0.00	0	19,763.00
I2050	On 02/02/2017	Bond Future	144.29237		144.29237		144.37099	144.37099			0.00	0.00	0	23,975.00
I2050	On 04/05/2017	Bond Future	147.13632		147.13632		147.21766	147.21766			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	148.48887		148.48887		148.57596	148.57596			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	248.98400		248.98400		249.32500	249.32500			0.00	0.00	0	48.00
IGOV	On 02/02/2017	Index Future	253.72700		253.72700		254.07600	254.07600			0.00	0.00	0	1,040.00
IGOV	On 04/05/2017	Index Future	258.72800		258.72800		259.08500	259.08500			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	264.02800		264.02800		264.39900	264.39900			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	674.01800		674.01800		675.84000	675.84000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	687.04800		687.04800		688.90600	688.90600			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	700.57500		700.57500		702.47000	702.47000			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	714.34800		714.34800		716.27900	716.27900			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	7.40000		92.60000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.41000		92.59000		7.43000	92.57000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.43000		92.57000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.45000		92.55000		7.51000	92.49000			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 20/12/2017	Jibar Tradeable Future			7.47000		92.53000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.46000		92.54000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.46000		92.54000		7.54000	92.46000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13240		0.13240		0.13380	0.13380			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13240		0.13240		0.13450	0.13450			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13240		0.13240		0.13470	0.13470			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			9.87740		9.87740		9.81060	9.81060		15.80	0.00	0.00	0	75.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.01130		10.01130		9.94520	9.94520		15.55	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.16580		10.16580		10.10130	10.10130		15.99	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.30160		1.30160		1.30430	1.30430			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.31380		1.31380		1.31640	1.31640			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.32910		1.32910		1.33190	1.33190			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.23120		1.23120		1.22400	1.22400			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.23340		1.23340		1.22620	1.22620			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.23590		1.23590		1.22880	1.22880			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11320		1.11320		1.10620	1.10620			0.00	16,698.00	15	72.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11750		1.11750		1.11060	1.11060			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.12260		1.12260		1.11560	1.11560			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.64047		116.37264		8.75206	115.57268		8.98	0.00	25,369,235.52	218	33,706.00
R186	On 03/11/2016	Bond Future	8.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.85	0.00	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	884.98000		0.88498	1,676.29000	1.67629	884.980	8.92	0.95	0.00	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	1.74000		0.00174	124.21000	0.12421	1.740	9.02	0.01	0.00	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	0.05000		0.00005	31.07000	0.03107	0.050	9.07	0.00	0.00	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	0.00000		0.00000	0.18000	0.00018	0.000	9.19	0.00	0.00	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,934.76000		3.93476	3,134.81000	3.13481	3,934.760	9.25	1.00	0.00	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,295.90000		5.29590	4,495.94000	4.49594	5,295.900	9.36	1.00	0.00	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.67792		113.27975		8.79381	112.46591		9.16	0.00	279,574,423.00	2,468	98,995.00
R186	On 02/02/2017	Bond Future	8.00	Call	474.17000		0.47417	352.50000	0.35250	474.170	8.92	0.18	0.00	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,153.05000		1.15305	905.74000	0.90574	1,153.050	9.04	0.34	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,305.89000		1.30589	1,034.32000	1.03432	1,305.890	9.06	0.38	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,808.06000		1.80806	1,464.28000	1.46428	1,808.060	9.11	0.47	0.00	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	1,873.88000		1.87388	1,521.38000	1.52138	1,873.880	9.12	0.48	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,478.42000		1.47842	1,831.10000	1.83110	1,478.420	9.23	0.39	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,399.18000		1.39918	1,739.23000	1.73923	1,399.180	9.25	0.37	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,274.42000		1.27442	1,593.80000	1.59380	1,274.420	9.28	0.35	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,114.52000		1.11452	1,405.86000	1.40586	1,114.520	9.32	0.32	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	951.73000		0.95173	1,212.48000	1.21248	951.730	9.37	0.28	0.00	0.00	0	2,546.00

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 02/02/2017	Bond Future	9.40	Put	504.06000		0.50406		666.97000	0.66697	504.060	9.55	0.17	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	401.85000		0.40185		538.58000	0.53858	401.850	9.61	0.14	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.70758		115.50591		8.82807	114.67697		8.94	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.72483		112.56030		8.84979	111.71760		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			301.51098		301.51098		302.29840	302.29840			0.00	0.00	0	861.00
R197	On 02/02/2017	Bond Future			300.57917		300.57917		301.38509	301.38509			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			306.50338		306.50338		307.32766	307.32766			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			305.88274		305.88274		306.73225	306.73225			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			248.37789		248.37789		248.83677	248.83677			0.00	0.00	0	22,587.00
R202	On 02/02/2017	Bond Future			249.56381		249.56381		250.03438	250.03438			0.00	0.00	0	35,809.00
R202	On 04/05/2017	Bond Future			254.48255		254.48255		254.96443	254.96443			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			256.03113		256.03113		256.52977	256.52977			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			8.33548		98.63038		8.44218	98.12544		6.75	0.00	0.00	0	6,863.00
R2023	On 02/02/2017	Bond Future			8.37309		100.50315		8.48523	99.98977		6.52	0.00	4,522,641.75	45	16,607.00
R2023	On 04/05/2017	Bond Future			8.39328		98.54474		8.51125	98.02208		6.52	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.39564		100.55866		8.51953	100.02806		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			7.51018		101.81374		7.60702	101.73481		0.85	0.00	0.00	0	3,090.00
R203	On 02/02/2017	Bond Future			7.46069		103.74697		7.59748	103.66771		0.61	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future			6.99815		101.61182		7.22646	101.53187		0.40	0.00	0.00	0	0.00
R203	On 03/08/2017	Bond Future			4.04295		103.68856		4.77627	103.60979		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			9.04050		94.21597		9.15215	93.41651			0.00	0.00	0	16,748.00
R2030	On 02/02/2017	Bond Future			9.08199		91.99911		9.19722	91.18552			0.00	0.00	0	28,852.00
R2030	On 04/05/2017	Bond Future			9.12029		93.80728		9.23926	92.97850			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.15004		91.71715		9.27269	90.87405			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			9.15053		93.50983		9.25225	92.72791		12.76	0.00	34,037,578.12	364	5,107.00
R2032	On 02/02/2017	Bond Future			9.19487		95.28541		9.29967	94.48970		12.55	0.00	17,341,944.62	182	14,080.00
R2032	On 04/05/2017	Bond Future			9.23228		92.99816		9.34029	92.18765		12.86	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future			9.26029		94.89903		9.37133	94.07457		12.57	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future	9.25055		98.38350		9.35233	97.52131			0.00	0.00	0	1,031.00
R2035	On 02/02/2017	Bond Future	9.29714		100.25159		9.40194	99.37415			0.00	0.00	0	5,762.00
R2035	On 04/05/2017	Bond Future	9.33377		97.71734		9.44161	96.82347			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.36180		99.71447		9.47254	98.80502			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	9.31050		94.96195		9.41214	94.10235		14.21	0.00	0.00	0	23,655.00
R2037	On 02/02/2017	Bond Future	9.35301		92.50887		9.45752	91.63405		14.66	0.00	0.00	0	40,834.00
R2037	On 04/05/2017	Bond Future	9.39265		94.32708		9.50013	93.43588		14.41	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.42518		91.99718		9.53553	91.09036		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	7.68520		103.65105		7.78640	103.45602		2.08	0.00	0.00	0	10,861.00
R204	On 02/02/2017	Bond Future	7.68491		101.57910		7.80007	101.38154		1.91	0.00	35,552,685.00	350	29,823.00
R204	On 04/05/2017	Bond Future	7.64297		103.57527		7.77664	103.37470		1.75	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	7.51948		101.64908		7.67673	101.44723		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	9.36050		99.02881		9.46214	98.10609		14.86	0.00	0.00	0	257.00
R2040	On 02/02/2017	Bond Future	9.40306		96.40258		9.50753	95.46348		15.35	0.00	0.00	0	8,099.00
R2040	On 04/05/2017	Bond Future	9.44279		98.29735		9.55018	97.34063		15.08	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future	9.47564		95.79819		9.58585	94.82460		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	9.37048		96.27831		9.47206	95.34297		15.55	0.00	0.00	0	2,058.00
R2044	On 02/02/2017	Bond Future	9.41146		93.72503		9.51579	92.77306		16.08	0.00	88,663,878.38	946	20,162.00
R2044	On 04/05/2017	Bond Future	9.44966		95.56717		9.55682	94.59732		15.81	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future	9.48122		93.13741		9.59110	92.15039		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	9.33050		95.78081		9.43211	94.81598		16.14	0.00	0.00	0	29,358.00
R2048	On 02/02/2017	Bond Future	9.37271		97.59951		9.47708	96.61746		15.94	0.00	0.00	0	61,982.00
R2048	On 04/05/2017	Bond Future	9.40607		95.07661		9.51318	94.07600		16.43	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future	9.43189		97.01976		9.54158	96.00130		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	7.90030		100.46895		8.01165	100.16452		3.29	0.00	0.00	0	20,120.00
R207	On 02/02/2017	Bond Future	7.91740		98.73424		8.03890	98.42519		3.11	0.00	0.00	0	86,326.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,531.86000	2.53186	2,246.44000	2.24644	2,531.860	3.28	0.94	0.00	0	62.00

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 04/05/2017	Bond Future			7.91984		100.67461		8.05355	100.36033		2.94	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.88280		99.08748		8.03039	98.76952		2.83	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,344.40000		1.34440		1,159.90000	1.15990	1,344.400	2.87	0.61	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			8.08542		95.85560		8.19200	95.48031		4.78	0.00	0.00	0	19,355.00
R208	On 02/02/2017	Bond Future			8.11465		97.67568		8.22836	97.29441		4.46	0.00	0.00	0	34,181.00
R208	On 04/05/2017	Bond Future			8.12638		96.19167		8.24825	95.80367		4.42	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.11253		98.15762		8.24296	97.76436		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			9.20047		74.19311		9.30199	73.47427		14.71	0.00	4,303,200.38	58	11,430.00
R209	On 03/11/2016	Bond Future	8.81	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.50	0.00	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	0.00000		0.00000		0.01000	0.00001	0.000	14.53	0.00	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	1,162.79000		1.16279		1,879.78000	1.87978	1,162.790	14.61	0.98	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,091.62000		1.09162		1,807.60000	1.80760	1,091.620	14.61	0.97	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	9.78000		0.00978		204.65000	0.20465	9.780	14.79	0.04	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,541.77000		1.54177		886.46000	0.88646	1,541.770	14.87	1.00	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	0.18000		0.00018		38.25000	0.03825	0.180	14.89	0.00	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.23974		75.60187		9.34395	74.87023		14.55	0.00	4,384,908.46	58	62,005.00
R209	On 04/05/2017	Bond Future			9.27284		73.93626		9.37983	73.19087		14.99	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.29774		75.44746		9.40733	74.68888		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			186.00251		186.00251		186.10050	186.10050			0.00	0.00	0	589.00
R210	On 02/02/2017	Bond Future			189.54587		189.54587		189.64791	189.64791			0.00	0.00	0	1,983.00
R210	On 04/05/2017	Bond Future			190.96517		190.96517		191.07073	191.07073			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			194.87784		194.87784		194.99074	194.99074			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			141.41426		141.41426		141.45664	141.45664			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

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 03/11/2016	Bond Future	148.04467		148.04467		148.12421	148.12421			0.00	0.00	0	3,049.00
R212	On 02/02/2017	Bond Future	148.91510		148.91510		148.99784	148.99784			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	151.85023		151.85023		151.93584	151.93584			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	152.93102		152.93102		153.02254	153.02254			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	9.06051		84.97374		9.17222	84.19625		12.46	0.00	0.00	0	4,280.00
R213	On 02/02/2017	Bond Future	9.10385		86.58717		9.21896	85.79591		12.29	0.00	0.00	0	51,569.00
R213	On 04/05/2017	Bond Future	9.13684		84.73596		9.25540	83.92989		12.62	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.16059		86.46774		9.28249	85.64752		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	9.28048		74.56341		9.38205	73.80962		15.54	0.00	0.00	0	17,721.00
R214	On 02/02/2017	Bond Future	9.32131		75.97920		9.42555	75.21200		15.36	0.00	0.00	0	34,384.00
R214	On 04/05/2017	Bond Future	9.35335		74.17330		9.46025	73.39166		15.82	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.37781		75.68925		9.48723	74.89363		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	23,416.44000		23,416.44000		23,535.41000	23,535.41000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.80590		9.80590		9.86170	9.86170		16.21	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.97050		9.97050		10.02860	10.02860		15.86	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.30000		4.30000		4.35750	4.35750		15.47	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.29250		4.29250		4.34960	4.34960		15.27	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.34490		1.34490		1.38690	1.38690			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.31020		1.31020		1.34530	1.34530			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.27280		1.27280		1.29540	1.29540			0.00	0.00	0	0.00

Total for Derivatives : **3,053,596,565.57** **216,385** **4,534,800.00**

Grand Total: **3,053,596,565.57** **216,385** **4,534,800.00**