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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 11/08/2016	Any day expiry	13.30630	13.30630		13.63140	13.63140		10.93	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	0.00000	0.00000	0.35380	0.00035	0.000	15.73	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	14.43	Put	1,123.70990	1.12371	800.54740	0.80055	1,123.710	42.46	1.00	0	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	0.00000	0.00000	0.03370	0.00003	0.000	40.60	0.00	0	2,000.00
\$ / R	On 12/08/2016	Any day expiry			13.30630	13.30630	13.63370	13.63370		15.24	0.00	0	0.00
\$ / R	On 12/08/2016	Any day expiry	14.21	Call	0.13810	0.00014	8.79460	0.00879	0.138	30.07	0.00	0	10,000.00
\$ / R	On 15/08/2016	Any day expiry			13.31100	13.31100	13.64040	13.64040		15.11	0.00	0	2,056.00
\$ / R	On 16/08/2016	Any day expiry			13.31360	13.31360	13.64270	13.64270		15.74	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	0.01620	0.00002	0.08470	0.00008	0.016	36.06	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			13.31610	13.31610	13.64490	13.64490		16.17	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	14.22	Put	905.72880	0.90573	590.83670	0.59084	905.729	21.28	0.99	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	1,114.86110	1.11486	791.77740	0.79178	1,114.861	23.40	0.99	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	2,523.91330	2.52391	2,195.19270	2.19519	2,523.913	33.31	1.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	0.31290	0.00031	0.28510	0.00029	0.313	61.62	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			13.31860	13.31860	13.64720	13.64720		16.26	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	0.00020	0.00000	0.06610	0.00007	0.000	26.76	0.00	0	5,000.00

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 23/08/2016	Any day expiry		13.33150	13.33150		13.66040	13.66040		15.93	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry		13.33410	13.33410		13.66300	13.66300		16.01	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	13.32	Call	173.43830	0.17344	0.00000	0.00000	173.438	15.97	0.52	41,537,542.20	6,000	2,000.00
\$ / R	On 24/08/2016	Any day expiry	14.08	Put	758.90780	0.75891	483.15850	0.48316	758.908	18.07	0.94	0.00	0	6,600.00
\$ / R	On 24/08/2016	Any day expiry	14.24	Put	913.69770	0.91370	618.09660	0.61810	913.698	18.93	0.96	0.00	0	6,600.00
\$ / R	On 26/08/2016	Any day expiry		13.33920	13.33920		13.66830	13.66830		16.41	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.92750	0.00093	0.69930	0.00070	0.928	22.69	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	279.55240	0.27955	131.74660	0.13175	279.552	16.80	0.63	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	0.03140	0.00003	0.05650	0.00006	0.031	36.59	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	0.01550	0.00002	0.02970	0.00003	0.016	36.59	0.00	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry		13.34700	13.34700		13.67630	13.67630		16.12	0.00	0.00	0	3,367.00
\$ / R	On 29/08/2016	Any day expiry	14.18	Call	19.49230	0.01949	0.00000	0.00000	19.492	18.45	0.08	83,348,062.40	80,000	40,000.00
\$ / R	On 29/08/2016	Any day expiry	14.75	Call	3.73010	0.00373	16.62330	0.01662	3.730	20.42	0.02	9,014,662.80	40,000	0.00
\$ / R	On 29/08/2016	Any day expiry	15.15	Call	1.56290	0.00156	6.37590	0.00638	1.563	22.42	0.01	0.00	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	16.00	Call	0.36300	0.00036	1.40160	0.00140	0.363	26.66	0.00	0.00	0	40,000.00
\$ / R	On 31/08/2016	Any day expiry		13.35210	13.35210		13.68160	13.68160		16.42	0.00	0.00	0	104.00
\$ / R	On 31/08/2016	Any day expiry	13.83	Put	543.66950	0.54367	321.94260	0.32194	543.669	17.68	0.79	0.00	0	6,600.00
\$ / R	On 01/09/2016	Any day expiry		13.35470	13.35470		13.68420	13.68420		16.53	0.00	0.00	0	0.00
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	647.57120	0.64757	406.36980	0.40637	647.571	18.09	0.83	0.00	0	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	33.60160	0.03360	99.70490	0.09970	33.602	18.41	0.12	0.00	0	18,400.00
\$ / R	On 06/09/2016	Any day expiry		13.36760	13.36760		13.69750	13.69750		16.53	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry		13.37270	13.37270		13.70270	13.70270		16.70	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry		13.37530	13.37530		13.70540	13.70540		16.78	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	8.51860	0.00852	24.81710	0.02482	8.519	20.69	0.03	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	1.04490	0.00104	1.17810	0.00118	1.045	26.70	0.00	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry		13.38560	13.38560		13.71600	13.71600		16.82	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	1,577.76630	1.57777	1,269.50360	1.26950	1,577.766	20.40	0.96	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.09280	0.00009	0.27170	0.00027	0.093	31.45	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry		13.39080	13.39080		13.72120	13.72120		16.93	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		13.40110	13.40110		13.73170	13.73170		16.86	0.00	889,203,188.30	66,353	496,905.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	219.56650	0.21957	118.22650	0.11823	219.567	16.66	0.40	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	355.81590	0.35582	209.47260	0.20947	355.816	17.11	0.54	729,594.04	100	12,700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	393.03900	0.39304	235.42060	0.23542	393.039	17.25	0.57	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	472.60560	0.47261	292.87690	0.29288	472.606	17.54	0.63	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	486.49270	0.48649	303.16700	0.30317	486.493	17.59	0.64	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	543.71320	0.54371	346.98330	0.34698	543.713	17.78	0.67	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	114.45750	0.11446	217.76220	0.21776	114.458	18.32	0.24	685,768.98	200	1,100.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	81.09230	0.08109	161.63730	0.16164	81.092	18.77	0.18	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	879.99230	0.87999	629.93730	0.62994	879.992	18.77	0.82	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	68.02120	0.06802	138.84930	0.13885	68.021	18.98	0.16	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	1,146.57460	1.14657	870.18100	0.87018	1,146.575	19.42	0.88	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	39.86030	0.03986	86.92420	0.08692	39.860	19.64	0.10	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	1,238.76030	1.23876	955.22420	0.95522	1,238.760	19.64	0.90	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	38.45520	0.03846	84.19540	0.08420	38.455	19.69	0.10	0.00	0	350.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	1,332.20930		1.33221	1,042.38420	1.04238	1,332.209	19.86	0.92	0.00	0	1,400.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	32.13290		0.03213	71.74550	0.07175	32.133	19.91	0.08	0.00	0	350.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	1,388.76180		1.38876	1,095.58250	1.09558	1,388.762	19.99	0.92	0.00	0	20,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	25.08290		0.02508	58.20840	0.05821	25.083	20.13	0.07	0.00	0	1,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	18.70790		0.01871	45.69100	0.04569	18.708	20.37	0.05	0.00	0	2,200.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	1,617.60790		1.61761	1,313.99100	1.31399	1,617.608	20.37	0.95	0.00	0	1,565.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	12.60560		0.01261	32.69850	0.03270	12.606	20.68	0.04	0.00	0	11,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	10.33520		0.01034	27.14580	0.02715	10.335	20.84	0.03	0.00	0	2,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	2,204.58230		2.20458	1,883.64420	1.88364	2,204.582	21.31	0.98	0.00	0	1,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	2,303.55410		2.30355	1,980.94290	1.98094	2,303.554	21.47	0.99	0.00	0	325.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	3.38300		0.00338	9.24640	0.00925	3.383	21.72	0.01	0.00	0	525.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	2.41310		0.00241	6.60830	0.00661	2.413	21.99	0.01	0.00	0	525.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	1.96280		0.00196	3.21630	0.00322	1.963	23.79	0.01	0.00	0	20,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	1.92310		0.00192	2.56730	0.00257	1.923	24.50	0.01	0.00	0	15,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	1.88920		0.00189	2.45440	0.00245	1.889	25.25	0.01	0.00	0	635.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	1.88470		0.00188	2.43880	0.00244	1.885	25.37	0.01	0.00	0	5,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	1.87650		0.00188	2.40860	0.00241	1.877	25.61	0.01	0.00	0	1,600.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	1.03810		0.00104	2.02500	0.00203	1.038	29.69	0.00	0.00	0	10,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.02260		0.00002	0.08780	0.00009	0.023	29.69	0.00	0.00	0	17,500.00	
\$ / R	On 27/09/2016	Any day expiry			13.42160	13.42160		13.75270	13.75270		16.97	0.00	0.00	0	500.00	
\$ / R	On 28/09/2016	Any day expiry			13.42420	13.42420		13.75540	13.75540		17.01	0.00	0.00	0	900.00	
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.17870		0.00518	4.84950	0.00485	5.179	16.85	0.02	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	378.41360		0.37841	235.35860	0.23536	378.414	17.24	0.52	0.00	0	150.00	
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.59530		0.00060	0.99360	0.00099	0.595	27.88	0.00	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.44040		0.00044	0.73670	0.00074	0.440	27.88	0.00	0.00	0	150.00	
\$ / R	On 30/09/2016	Any day expiry			13.42930	13.42930		13.76060	13.76060		17.17	0.00	948,234.00	70	70.00	
\$ / R	On 14/10/2016	Any day expiry			13.46520	13.46520		13.79730	13.79730		17.32	0.00	0.00	0	830.00	
\$ / R	On 19/10/2016	Any day expiry			13.47780	13.47780		13.81030	13.81030		17.41	0.00	0.00	0	0.00	
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	120.53890		0.12054	197.57480	0.19757	120.539	19.80	0.19	0.00	0	12,000.00	
\$ / R	On 26/10/2016	Any day expiry			13.49540	13.49540		13.82860	13.82860		17.67	0.00	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	20.66900		0.02067	14.85780	0.01486	20.669	17.63	0.04	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	439.28380		0.43928	299.60570	0.29961	439.284	17.67	0.49	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.55020		0.00055	2.21030	0.00221	0.550	23.55	0.00	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.47870		0.00048	1.96330	0.00196	0.479	23.55	0.00	0.00	0	150.00	
\$ / R	On 27/10/2016	Any day expiry			13.49790	13.49790		13.83120	13.83120		17.71	0.00	0.00	0	2,000.00	
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	315.88340		0.31588	205.45560	0.20546	315.883	17.38	0.39	0.00	0	9,960.00	
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,649.73740		1.64974	1,370.89140	1.37089	1,649.737	20.85	0.86	0.00	0	9,960.00	
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	28.29650		0.02830	49.24630	0.04925	28.297	22.74	0.05	0.00	0	9,960.00	
\$ / R	On 07/11/2016	Any day expiry			13.52560	13.52560		13.85980	13.85980		17.93	0.00	0.00	0	0.00	
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,550.50790		1.55051	1,281.17400	1.28117	1,550.508	20.72	0.82	0.00	0	8,695.00	
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	34.09750		0.03410	54.80650	0.05481	34.098	23.18	0.05	0.00	0	8,695.00	
\$ / R	On 10/11/2016	Any day expiry			13.53320	13.53320		13.62150	13.62150		18.03	0.00	0.00	0	0.00	
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	459.66200		0.45966	0.00000	0.00000	459.662	18.13	0.50	142,053,174.90	21,000	21,000.00	
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	254.75780		0.25476	0.00000	0.00000	254.758	19.39	0.32	135,167,271.75	31,500	31,500.00	

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\$ / R			On 17/11/2016	Any day expiry										
					13.55110	13.55110	13.88610	13.88610		18.00	0.00	0.00	0	0.00
\$ / R	13.26	Put	On 17/11/2016	Any day expiry	358.98160	0.35898	244.10460	0.24410	358.982	17.63	0.39	0.00	0	9,615.00
\$ / R	15.60	Put	On 17/11/2016	Any day expiry	2,133.89640	2.13390	1,843.33840	1.84334	2,133.896	21.79	0.88	0.00	0	9,615.00
\$ / R	17.09	Call	On 17/11/2016	Any day expiry	28.55620	0.02856	41.74920	0.04175	28.556	24.85	0.04	0.00	0	9,615.00
\$ / R			On 28/11/2016	Any day expiry	13.57970	13.57970	13.91550	13.91550		17.93	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	38.05260	0.03805	25.54520	0.02555	38.053	17.42	0.06	0.00	0	250.00
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	490.63620	0.49064	354.34950	0.35435	490.636	17.86	0.46	0.00	0	150.00
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	4.65140	0.00465	9.40150	0.00940	4.651	26.00	0.01	0.00	0	400.00
\$ / R			On 14/12/2016	Any day expiry	13.62140	13.62140	13.95820	13.95820		18.00	0.00	0.00	0	251.00
\$ / R			On 19/12/2016	Foreign Exchange Future	13.63440	13.63440	13.97160	13.97160		18.04	0.00	43,820,961.60	3,214	111,180.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	46.13520	0.04614	32.83450	0.03283	46.135	17.07	0.07	0.00	0	250.00
\$ / R	12.50	Put	On 19/12/2016	Foreign Exchange Future	143.02440	0.14302	96.61950	0.09662	143.024	16.89	0.18	0.00	0	12,196.00
\$ / R	13.00	Put	On 19/12/2016	Foreign Exchange Future	290.24940	0.29025	204.36150	0.20436	290.249	17.30	0.30	791,760.90	200	147,750.00
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	379.75930	0.37976	274.29010	0.27429	379.759	17.55	0.36	0.00	0	725.00
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	439.39860	0.43940	322.52160	0.32252	439.399	17.70	0.40	0.00	0	6,600.00
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	514.32650	0.51433	384.15510	0.38416	514.327	17.87	0.44	0.00	0	12,346.00
\$ / R	13.70	Call	On 19/12/2016	Foreign Exchange Future	559.36310	0.55936	747.83660	0.74784	559.363	18.12	0.50	3,439,800.00	500	500.00
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	624.96310	0.62496	476.23660	0.47624	624.963	18.12	0.50	0.00	0	2,000.00
\$ / R	13.75	Put	On 19/12/2016	Foreign Exchange Future	654.96660	0.65497	501.00190	0.50100	654.967	18.20	0.51	0.00	0	12,000.00
\$ / R	14.00	Call	On 19/12/2016	Foreign Exchange Future	448.93240	0.44893	607.34310	0.60734	448.932	18.62	0.43	0.00	0	500.00
\$ / R	14.00	Put	On 19/12/2016	Foreign Exchange Future	814.53240	0.81453	635.74310	0.63574	814.532	18.62	0.57	0.00	0	54,190.00
\$ / R	14.20	Put	On 19/12/2016	Foreign Exchange Future	953.83170	0.95383	757.69440	0.75769	953.832	18.99	0.62	2,157,246.26	250	2,000.00
\$ / R	14.30	Put	On 19/12/2016	Foreign Exchange Future	1,026.81400	1.02681	822.27910	0.82228	1,026.814	19.18	0.64	0.00	0	3,100.00
\$ / R	14.45	Put	On 19/12/2016	Foreign Exchange Future	1,139.86690	1.13987	923.36920	0.92337	1,139.867	19.46	0.67	0.00	0	20,000.00
\$ / R	14.50	Put	On 19/12/2016	Foreign Exchange Future	1,178.44520	1.17845	958.47170	0.95847	1,178.445	19.56	0.68	0.00	0	77,649.00
\$ / R	14.63	Put	On 19/12/2016	Foreign Exchange Future	1,280.69240	1.28069	1,052.07050	1.05207	1,280.692	19.80	0.70	0.00	0	5,700.00
\$ / R	14.70	Put	On 19/12/2016	Foreign Exchange Future	1,336.84250	1.33684	1,103.79550	1.10380	1,336.843	19.94	0.72	0.00	0	2,000.00
\$ / R	14.80	Put	On 19/12/2016	Foreign Exchange Future	1,417.88840	1.41789	1,179.20130	1.17920	1,417.888	20.11	0.73	0.00	0	56,000.00
\$ / R	14.98	Put	On 19/12/2016	Foreign Exchange Future	1,566.50580	1.56651	1,319.11240	1.31911	1,566.506	20.40	0.76	0.00	0	1,700.00
\$ / R	15.00	Call	On 19/12/2016	Foreign Exchange Future	217.67880	0.21768	306.57000	0.30657	217.679	20.43	0.24	3,222,765.00	1,000	400.00
\$ / R	15.00	Put	On 19/12/2016	Foreign Exchange Future	1,583.27880	1.58328	1,334.97000	1.33497	1,583.279	20.43	0.76	0.00	0	29,368.00
\$ / R	15.20	Put	On 19/12/2016	Foreign Exchange Future	1,753.60270	1.75360	1,496.21570	1.49622	1,753.603	20.75	0.79	0.00	0	6,985.00
\$ / R	15.21	Put	On 19/12/2016	Foreign Exchange Future	1,762.23600	1.76224	1,504.35360	1.50435	1,762.236	20.76	0.79	0.00	0	3,500.00
\$ / R	15.40	Call	On 19/12/2016	Foreign Exchange Future	162.58360	0.16258	233.03840	0.23304	162.584	21.06	0.18	0.00	0	26,053.00
\$ / R	15.40	Put	On 19/12/2016	Foreign Exchange Future	1,928.18360	1.92818	1,661.43840	1.66144	1,928.184	21.06	0.82	0.00	0	31,590.00
\$ / R	15.50	Call	On 19/12/2016	Foreign Exchange Future	151.28300	0.15128	217.45330	0.21745	151.283	21.22	0.17	0.00	0	750.00
\$ / R	15.50	Put	On 19/12/2016	Foreign Exchange Future	2,016.88300	2.01688	1,745.85330	1.74585	2,016.883	21.22	0.83	0.00	0	69,895.00
\$ / R	15.57	Put	On 19/12/2016	Foreign Exchange Future	2,079.48040	2.07948	1,805.60000	1.80560	2,079.480	21.33	0.84	0.00	0	1,400.00
\$ / R	15.68	Put	On 19/12/2016	Foreign Exchange Future	2,178.63180	2.17863	1,900.51100	1.90051	2,178.632	21.51	0.85	0.00	0	63,513.00
\$ / R	15.80	Put	On 19/12/2016	Foreign Exchange Future	2,287.81260	2.28781	2,005.38150	2.00538	2,287.813	21.70	0.86	0.00	0	10,000.00
\$ / R	15.85	Call	On 19/12/2016	Foreign Exchange Future	117.99460	0.11799	171.06090	0.17106	117.995	21.78	0.14	0.00	0	2,000.00
\$ / R	16.00	Call	On 19/12/2016	Foreign Exchange Future	106.27930	0.10628	154.55110	0.15455	106.279	22.02	0.13	0.00	0	12,196.00
\$ / R	16.00	Put	On 19/12/2016	Foreign Exchange Future	2,471.87930	2.47188	2,182.95110	2.18295	2,471.879	22.02	0.87	0.00	0	32,950.00
\$ / R	16.31	Call	On 19/12/2016	Foreign Exchange Future	89.17820	0.08918	125.69390	0.12569	89.178	22.73	0.11	0.00	0	66,000.00

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	16.47	Put	2,918.13450		2.91813	2,611.58080	2.61158	2,918.135	23.14	0.90	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,975.83740		2.97584	2,667.77010	2.66777	2,975.837	23.30	0.90	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	79.49320		0.07949	108.30680	0.10831	79.493	23.35	0.09	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	3,130.17590		3.13018	2,819.67850	2.81968	3,130.176	23.72	0.91	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	71.97840		0.07198	97.56510	0.09757	71.978	23.93	0.09	0.00	0	16,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	67.77000		0.06777	91.54760	0.09155	67.770	24.30	0.08	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	66.36330		0.06636	89.53520	0.08954	66.363	24.43	0.08	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	65.27180		0.06527	87.97600	0.08798	65.272	24.53	0.08	0.00	0	1,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	51.25040		0.05125	71.64340	0.07164	51.250	25.58	0.06	0.00	0	63,513.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	44.63230		0.04463	67.45170	0.06745	44.632	25.58	0.05	0.00	0	15,100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	43.48270		0.04348	66.71190	0.06671	43.483	25.58	0.05	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	33.10360		0.03310	57.15620	0.05716	33.104	25.58	0.04	0.00	0	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	31.38160		0.03138	54.45750	0.05446	31.382	25.58	0.04	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	30.28020		0.03028	52.72390	0.05272	30.280	25.58	0.04	0.00	0	23,489.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	29.74320		0.02974	51.87630	0.05188	29.743	25.58	0.04	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	14.69200		0.01469	27.37420	0.02737	14.692	25.58	0.02	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	13.50250		0.01350	25.35590	0.02536	13.503	25.58	0.02	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	13.25090		0.01325	24.92680	0.02493	13.251	25.58	0.02	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	11.49980		0.01150	21.91850	0.02192	11.500	25.58	0.02	0.00	0	26,053.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	10.45680		0.01046	20.10620	0.02011	10.457	25.58	0.01	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	6.77790		0.00678	13.56180	0.01356	6.778	25.58	0.01	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	6.45560		0.00646	12.97440	0.01297	6.456	25.58	0.01	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	6.08800		0.00609	12.30130	0.01230	6.088	25.58	0.01	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	5.30650		0.00531	10.85730	0.01086	5.306	25.58	0.01	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	4.66750		0.00467	9.66180	0.00966	4.668	25.58	0.01	0.00	0	750.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	4.31160		0.00431	8.98950	0.00899	4.312	25.58	0.01	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	3.75050		0.00375	7.91900	0.00792	3.751	25.58	0.01	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	3.53210		0.00353	7.49840	0.00750	3.532	25.58	0.01	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	2.04570		0.00205	4.56140	0.00456	2.046	25.58	0.00	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	1.44260		0.00144	3.31830	0.00332	1.443	25.58	0.00	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	1.35580		0.00136	3.13580	0.00314	1.356	25.58	0.00	0.00	0	69,895.00	
\$ / R	On 13/01/2017	Any day expiry			13.69950		13.69950	14.03840	14.03840		18.04	0.00	0.00	0	0.00	
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	797.73710		0.79774	631.87590	0.63188	797.737	18.45	0.54	0.00	0	2,000.00	
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	132.06680		0.13207	187.46860	0.18747	132.067	22.00	0.14	0.00	0	2,000.00	
\$ / R	On 25/01/2017	Any day expiry			13.73070		13.73070	14.07050	14.07050		18.07	0.00	0.00	0	0.00	
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	901.60670		0.90161	727.25750	0.72726	901.607	18.64	0.56	0.00	0	1,000.00	
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	178.93480		0.17893	248.80230	0.24880	178.935	21.51	0.18	0.00	0	1,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			13.85390		13.85390	14.19690	14.19690		18.23	0.00	7,314,859.20	528	29,143.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	137.36680		0.13737	0.00000	0.00000	137.367	16.56	0.14	500,794.50	250	250.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,756.23300		1.75623	1,526.22430	1.52622	1,756.233	20.40	0.70	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,861.66680		1.86167	1,626.87860	1.62688	1,861.667	20.59	0.72	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,144.82880		2.14483	1,898.13270	1.89813	2,144.829	21.04	0.76	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,178.83770		2.17884	1,930.53580	1.93054	2,178.838	21.09	0.76	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,077.87680		3.07788	2,794.06770	2.79407	3,077.877	22.56	0.84	0.00	0	1,800.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	94.61830	0.09462	138.93270	0.13893	94.618	25.15	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	94.04360	0.09404	138.57680	0.13858	94.044	25.15	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	66.56880	0.06657	101.17910	0.10118	66.569	25.15	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	52.41100	0.05241	81.20580	0.08121	52.411	25.15	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	13.73750	0.01374	23.65930	0.02366	13.738	25.15	0.02	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			13.93300	13.93300	14.27790	14.27790		18.39	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	845.56650	0.84557	699.82710	0.69983	845.566	18.39	0.47	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	209.54430	0.20954	269.92700	0.26993	209.544	22.85	0.16	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			13.96720	13.96720	14.31300	14.31300		18.35	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	940.94320	0.94094	788.67370	0.78867	940.943	18.56	0.49	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	259.40890	0.25941	338.42780	0.33843	259.409	22.15	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.06940	14.06940	14.41590	14.41590		18.49	0.00	0.00	0	158,060.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,059.83290	1.05983	907.70220	0.90770	1,059.833	18.72	0.49	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,508.16120	1.50816	1,321.07290	1.32107	1,508.161	19.61	0.59	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,974.34100	1.97434	1,758.51680	1.75852	1,974.341	20.48	0.66	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,199.02090	2.19902	1,973.96910	1.97397	2,199.021	20.85	0.69	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	345.74930	0.34575	436.33540	0.43634	345.749	22.08	0.23	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	240.32850	0.24033	294.27800	0.29428	240.328	24.61	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	196.17330	0.19617	264.85990	0.26486	196.173	24.79	0.13	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	119.76820	0.11977	169.83570	0.16984	119.768	24.79	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.10420	14.10420	14.45100	14.45100		18.55	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	908.61680	0.90862	773.01720	0.77302	908.617	18.35	0.44	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	280.37310	0.28037	341.26580	0.34127	280.373	24.18	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.26160	14.26160	14.61760	14.61760		18.91	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.54110	14.54110	14.90680	14.90680		19.53	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.82050	14.82050	15.19590	15.19590		19.92	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.10000	15.10000	15.48510	15.48510		20.25	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	849.69120	0.84969	764.36050	0.76436	849.691	18.84	0.30	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			13.40110	13.40110	13.73170	13.73170		16.86	0.00	737,060.50	55	711.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.63440	13.63440	13.97160	13.97160		18.04	0.00	68,172.00	5	112.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.85390	13.85390	14.19690	14.19690		18.23	0.00	0.00	0	52.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.06940	14.06940	14.41590	14.41590		18.49	0.00	0.00	0	3.00
£ / R	On 15/08/2016	Any day expiry			17.31360	17.31360	17.78670	17.78670		15.87	0.00	0.00	0	131.00
£ / R	On 18/08/2016	Any day expiry			17.32420	17.32420	17.79640	17.79640		15.27	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	0.87170	0.00087	3.83100	0.00383	0.872	23.79	0.00	0.00	0	11,000.00
£ / R	On 31/08/2016	Any day expiry			17.36990	17.36990	17.84390	17.84390		15.31	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			17.39890	17.39890	17.87360	17.87360		15.39	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	3,802.42210	3.80242	3,328.59850	3.32860	3,802.422	25.65	1.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.00110	0.00000	0.00610	0.00001	0.001	30.96	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			17.44190	17.44190	17.91840	17.91840		15.57	0.00	30,017,509.90	1,721	52,210.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	1,491.81010	1.49181	1,069.63650	1.06964	1,491.810	16.81	0.92	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	4.26800	0.00427	4.19030	0.00419	4.268	30.96	0.01	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 19/09/2016	Foreign Exchange Future	23.60	Call	1.35840	0.00136		2.93990	0.00294	1.358	32.00	0.00	0.00	0	700.00	
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.12420	0.00012		0.30100	0.00030	0.124	32.00	0.00	0.00	0	800.00	
£ / R	On 19/12/2016	Foreign Exchange Future			17.78190	17.78190		18.26580	18.26580		16.69	0.00	0.00	0	2,522.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	400.48860	0.40049		240.00120	0.24000	400.489	16.24	0.33	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	1,107.18200	1.10718		796.36890	0.79637	1,107.182	17.39	0.61	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,691.90320	3.69190		3,230.33350	3.23033	3,691.903	20.19	0.93	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	5,277.02420	5.27702		4,799.92840	4.79993	5,277.024	24.66	0.95	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	18.17130	0.01817		34.62580	0.03463	18.171	24.92	0.02	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	2.62380	0.00262		5.92770	0.00593	2.624	24.92	0.00	0.00	0	783.00	
£ / R	On 13/03/2017	Foreign Exchange Future			18.10460	18.10460		18.59960	18.59960		17.11	0.00	108,627.60	6	1,274.00	
£ / R	On 25/04/2017	Any day expiry			18.27440	18.27440		18.77340	18.77340		17.31	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			18.43330	18.43330		18.93310	18.93310			0.00	0.00	0	37,392.00	
£ / R	On 18/12/2017	Foreign Exchange Future			19.14400	19.14400		19.67600	19.67600		17.36	0.00	0.00	0	520.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13250	0.13250		0.13413	0.13413		22.04	0.00	0.00	0	14,242.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13536	0.13536		0.13702	0.13702		20.95	0.00	0.00	0	3,592.00	
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13811	0.13811		0.13980	0.13980		20.54	0.00	0.00	0	1,368.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14094	0.14094		0.14263	0.14263		20.60	0.00	0.00	0	0.00	
€ / R	On 15/08/2016	Any day expiry			14.85740	14.85740		15.11170	15.11170		14.72	0.00	0.00	0	3.00	
€ / R	On 26/08/2016	Any day expiry			14.89340	14.89340		15.14780	15.14780		15.81	0.00	0.00	0	39.00	
€ / R	On 19/09/2016	Foreign Exchange Future			14.97930	14.97930		15.23510	15.23510		15.72	0.00	91,059,164.70	6,079	32,980.00	
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	256.96340	0.25696		183.00250	0.18300	256.963	15.66	0.43	0.00	0	10,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	83.13560	0.08314		155.03670	0.15504	83.136	17.40	0.18	0.00	0	10,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	17.82000	0.01782		39.38140	0.03938	17.820	19.02	0.05	0.00	0	20,000.00	
€ / R	On 30/09/2016	Any day expiry			15.01880	15.01880		15.27540	15.27540		15.99	0.00	0.00	0	34.00	
€ / R	On 19/12/2016	Foreign Exchange Future			15.30210	15.30210		15.56340	15.56340		16.92	0.00	336,646.20	22	18,731.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	267.01420	0.26701		353.93330	0.35393	267.014	18.73	0.27	0.00	0	450.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,800.37660	1.80038		1,609.19640	1.60920	1,800.377	19.36	0.79	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	1.79960	0.00180		5.93590	0.00594	1.800	21.39	0.00	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			15.61050	15.61050		15.87870	15.87870		17.27	0.00	1,951,312.50	125	5,046.00	
€ / R	On 19/06/2017	Foreign Exchange Future			15.92840	15.92840		16.20040	16.20040		17.63	0.00	0.00	0	77,291.00	
€ / R	On 18/09/2017	Foreign Exchange Future			16.20380	16.20380		16.48540	16.48540		18.06	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			97.16993	97.16993		97.73409	97.73409			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			94.21426	94.21426		94.80651	94.80651			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			92.95056	92.95056		93.56435	93.56435			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			95.01178	95.01178		95.63387	95.63387			0.00	0.00	0	0.00	
1Y STND	On 19/12/2016	Interest Rate Swap			100.06932	100.06932		100.07194	100.07194			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.01923	100.01923		100.02978	100.02978			0.00	0.00	0	0.00	
1Y STND	On 15/06/2017	Interest Rate Swap			99.65463	99.65463		99.67336	99.67336			0.00	0.00	0	0.00	
1Y STND	On 21/09/2017	Interest Rate Swap			99.72928	99.72928		99.76368	99.76368			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 18/12/2017	Interest Rate Swap	100.02503	100.02503	100.02503	100.07852	100.07852				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.32416	99.32416	99.32416	99.39788	99.39788				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.00422	99.00422	99.00422	99.09658	99.09658				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.08657	99.08657	99.08657	99.19518	99.19518				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.85354	97.85354	97.85354	98.13427	98.13427				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.16193	97.16193	97.16193	97.46406	97.46406				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.43600	96.43600	96.43600	96.75691	96.75691				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.68570	96.68570	96.68570	97.02011	97.02011				0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future	508.33000	508.33000	508.33000	506.68700	506.68700				0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	518.24200	518.24200	518.24200	516.57300	516.57300				0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	595.57300	595.57300	595.57300	591.91800	591.91800				0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	607.18600	607.18600	607.18600	603.46700	603.46700				0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	544.79300	544.79300	544.79300	540.90700	540.90700				0.00	0.00	0	721.00
ALBI	On 02/02/2017	Index Future	555.41600	555.41600	555.41600	551.46100	551.46100				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	566.74300	566.74300	566.74300	562.72900	562.72900				0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.33290	10.33290	10.33290	10.50750	10.50750			12.60	0.00	1,715,261.40	166	8,795.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.48760	10.48760	10.48760	10.66530	10.66530			13.09	0.00	0.00	0	7.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.63550	10.63550	10.63550	10.81690	10.81690			13.50	0.00	170,168.00	16	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.77810	10.77810	10.77810	10.96090	10.96090			14.02	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.90500	10.90500	10.90500	11.09400	11.09400			14.59	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.27120	10.27120	10.27120	10.42690	10.42690			13.47	0.00	0.00	0	20.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.45630	10.45630	10.45630	10.61470	10.61470			14.15	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.63160	10.63160	10.63160	10.79350	10.79350			14.42	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	13.74270	13.74270	13.74270	13.99240	13.99240			15.99	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.05580	14.05580	14.05580	14.31260	14.31260			17.31	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.35650	14.35650	14.35650	14.61960	14.61960			17.84	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.01500	2.01500	2.01500	2.05670	2.05670			14.70	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.04290	2.04290	2.04290	2.08510	2.08510			15.35	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.06840	2.06840	2.06840	2.11110	2.11110			15.93	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.03650	2.03650	2.03650	2.07860	2.07860			15.86	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.01780	2.01780	2.01780	2.05180	2.05180			14.80	0.00	0.00	0	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.06240	2.06240	2.06240	2.09690	2.09690			15.60	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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
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 04/08/2016	Bond Future	10.05500		82.33982		10.05500	82.33982			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	9.97178		81.12139		10.07180	80.44033			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.03459		82.70338		10.13765	82.01025			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.08569		80.59499		10.19148	79.89108			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 04/08/2016	Bond Future	10.16500		87.35993		10.16500	87.35993			0.00	0.00	0	0.00
ES42	On 03/11/2016	Bond Future	10.06883		86.01590		10.16874	85.22221			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.12673		87.69364		10.22951	86.88580			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.17734		85.21968		10.28280	84.39893			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/11/2016	GOVI	541.42900		541.42900		537.83100	537.83100			0.00	5,414,290.00	1	417.00
GOVI	On 02/02/2017	GOVI	551.98600		551.98600		548.32500	548.32500			0.00	0.00	0	26.00
GOVI	On 04/05/2017	GOVI	563.24300		563.24300		559.52800	559.52800			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.72850		1.72850		1.77120	1.77120		17.17	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.76030		1.76030		1.80400	1.80400		17.50	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.79010		1.79010		1.83450	1.83450		17.90	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.68833		127.68833		127.68833	127.68833			0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	130.20893		130.20893		130.25068	130.25068			0.00	7,552,117.94	58	3,077.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/08/2016	Bond Future	107.59809		107.59809		107.59809	107.59809			0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future	108.53695		108.53695		108.57099	108.57099			0.00	0.00	0	4,275.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
I2038	On 04/08/2016	Bond Future		133.95583	133.95583		133.95583	133.95583			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future		136.62415	136.62415		136.43272	136.43272			0.00	0.00	0	20,808.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/08/2016	Bond Future		133.83314	133.83314		133.83314	133.83314			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future		134.76926	134.76926		134.81052	134.81052			0.00	0.00	0	17,253.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future		142.34491	142.34491		142.34491	142.34491			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future		144.93386	144.93386		144.97740	144.97740			0.00	0.00	0	21,628.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future		251.95900	251.95900		251.97400	251.97400			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future		256.88700	256.88700		256.90600	256.90600			0.00	0.00	0	55.00
IGOV	On 04/05/2017	Index Future		262.14100	262.14100		262.16900	262.16900			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		682.12600	682.12600		682.37100	682.37100			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		695.39500	695.39500		695.64700	695.64700			0.00	0.00	0	150.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.36000	92.64000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.36000	92.64000		7.37000	92.63000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.38000	92.62000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.39000	92.61000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.41000	92.59000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.46000	92.54000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.47000	92.53000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.51000	92.49000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.53000	92.47000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.54000	92.46000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.54000	92.46000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.98000	92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.13120	0.13120		0.13440	0.13440			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.13110	0.13110		0.13430	0.13430			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13130	0.13130		0.13460	0.13460			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.03950	0.03950		0.04100	0.04100			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.03830	0.03830		0.03920	0.03920			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future		0.03750	0.03750		0.03850	0.03850			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		9.67780	9.67780		9.78320	9.78320		13.63	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		9.81310	9.81310		9.92020	9.92020		14.29	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.94400	9.94400		10.05200	10.05200		14.75	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
PULA / R	On 19/09/2016	Foreign Exchange Future			1.29990		1.29990		1.30790	1.30790			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.31240		1.31240		1.32050	1.32050			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.32780		1.32780		1.33620	1.33620			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.30150		1.30150		1.30490	1.30490			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.30420		1.30420		1.30740	1.30740			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.30680		1.30680		1.31010	1.31010			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11780		1.11780		1.10950	1.10950			0.00	0.00	0	11,955.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12230		1.12230		1.11390	1.11390			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12680		1.12680		1.11850	1.11850			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.56000		114.56842		8.56000	114.56842		9.55	0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.46836		117.62168		8.56790	116.89703		9.27	0.00	208,072,751.92	1,769	94,167.00
R186	On 03/11/2016	Bond Future	9.10	Put	577.94000		0.57794		733.44000	0.73344	577.940	9.48	0.19	0.00	0	5,200.00
R186	On 03/11/2016	Bond Future	9.20	Call	5,641.62000		5.64162		5,046.85000	5.04685	5,641.620	9.53	0.84	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	6,825.93000		6.82593		6,189.35000	6.18935	6,825.930	9.65	0.89	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	142.21000		0.14221		192.44000	0.19244	142.210	9.80	0.06	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	124.01000		0.12401		168.78000	0.16878	124.010	9.83	0.05	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.49069		114.61159		8.59394	113.87452		9.23	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	2,690.28000		2.69028		2,405.19000	2.40519	2,690.280	9.13	0.49	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,701.03000		1.70103		2,019.37000	2.01937	1,701.030	9.31	0.33	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	825.32000		0.82532		1,021.00000	1.02100	825.320	9.60	0.19	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	706.96000		0.70696		882.16000	0.88216	706.960	9.66	0.17	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.50045		116.95045		8.60716	116.20314		9.20	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future			299.26830		299.26830		299.26830	299.26830			0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			304.89029		304.89029		304.98814	304.98814			0.00	0.00	0	1,589.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future			248.09864		248.09864		248.09864	248.09864		8.51	0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			252.43760		252.43760		252.51602	252.51602			0.00	0.00	0	36,773.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.28000		100.78647		8.28000	100.78647		6.96	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			8.21264		99.21575		8.30773	98.76223		6.87	0.00	992,157.50	10	14,971.00
R2023	On 02/02/2017	Bond Future			8.23273		101.15047		8.33254	100.68962		6.75	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.22889		99.27889		8.33310	98.81271		6.59	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R203	On 04/08/2016	Bond Future		7.51000	104.07202		7.51000	104.07202		1.18	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future		7.43610	101.87418		7.49815	101.82355		1.06	0.00	7,334,940.96	72	30,318.00
R203	On 02/02/2017	Bond Future		7.26447	103.86086		7.35074	103.81075		0.81	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future		6.44962	101.80441		6.58288	101.75756		0.54	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/08/2016	Bond Future		8.94000	92.93469		8.94000	92.93469			0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future		8.82675	95.77385		8.93606	94.97263			0.00	9,002,741.90	94	30,296.00
R2030	On 02/02/2017	Bond Future		8.85446	93.63544		8.96716	92.81994			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		8.87537	95.54659		8.99121	94.71834			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 04/08/2016	Bond Future		9.06000	96.25286		9.06000	96.25286		12.88	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future		8.94511	95.11852		9.05445	94.25728		12.92	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future		8.97678	96.97354		9.08932	96.09693		12.94	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		8.99810	94.79133		9.11359	93.90080		13.01	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/08/2016	Bond Future		9.12500	101.70715		9.12500	101.70715			0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future		9.01569	100.41860		9.11451	99.55446			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future		9.04920	102.37684		9.15082	101.49728			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.06987	99.95913		9.17394	99.06573			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 04/08/2016	Bond Future		9.17500	94.04159		9.17500	94.04159		14.94	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		9.05745	97.15745		9.15613	96.29175		14.72	0.00	0.00	0	40,431.00
R2037	On 02/02/2017	Bond Future		9.08696	94.79561		9.18829	93.91439		14.84	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.11068	96.73050		9.21439	95.83533		14.90	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future		7.72000	101.67239		7.72000	101.67239		2.64	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		7.67800	103.66494		7.73974	103.54588		2.43	0.00	9,433,509.54	91	29,099.00
R204	On 02/02/2017	Bond Future		7.64628	101.64549		7.71606	101.52561		2.18	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.54701	103.71959		7.62551	103.60151		1.94	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future		9.20500	98.28170		9.20500	98.28170		15.63	0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future		9.09224	101.53493		9.18572	100.64977		15.46	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future		9.12168	99.00812		9.21761	98.10711		15.59	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.14549	101.02903		9.24361	100.11372		15.65	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
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future	9.24500		95.32556		9.24500	95.32556		16.35	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future	9.12151		98.63964		9.22003	97.69335		16.23	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future	9.15037		96.18154		9.25140	95.21818		16.38	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future	9.17382		98.14468		9.27709	97.16577		16.47	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future	9.23000		98.96953		9.23000	98.96953		16.20	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future	9.11294		97.90677		9.21144	96.93391		16.54	0.00	783,254.16	8	61,316.00
R2048	On 02/02/2017	Bond Future	9.14406		99.81602		9.24507	98.82563		16.63	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future	9.16399		97.40951		9.26715	96.40304		16.80	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future	7.90500		98.56931		7.90500	98.56931		3.96	0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future	7.85742		100.58649		7.94447	100.34805		3.66	0.00	1,005,864.90	10	57,287.00
R207	On 02/02/2017	Bond Future	7.85043		98.90510		7.94518	98.66347		3.42	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,831.45000	2.83145	2,616.93000	2.61693	2,831.450	3.60	0.86	0.00	0	62.00
R207	On 04/05/2017	Bond Future	7.81437		100.92340		7.91714	100.68097		3.18	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future	8.06500		97.41432		8.06500	97.41432		5.26	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future	8.01230		96.11411		8.09809	95.81089		5.03	0.00	4,421,249.06	46	34,900.00
R208	On 02/02/2017	Bond Future	8.02175		97.98855		8.11312	97.68082		4.80	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future	8.00398		96.58330		8.10081	96.27332		4.57	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.08500		76.48522		9.08500	76.48522		14.84	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	8.97076		75.85963		9.06928	75.13799		14.95	0.00	1,517,192.60	20	35,743.00
R209	On 03/11/2016	Bond Future	8.87	Call	1,813.04000	1.81304	1,552.04000	1.55204	1,813.040	14.77	0.46	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,882.36000	1.88236	2,274.12000	2.27412	1,882.360	14.85	0.44	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.45	Put	867.35000	0.86735	1,112.27000	1.11227	867.350	15.13	0.25	0.00	0	250.00
R209	On 03/11/2016	Bond Future	10.25	Put	133.70000	0.13370	196.68000	0.19668	133.700	15.83	0.05	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future	8.99844		77.33906		9.09944	76.60451		15.02	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future	9.01714		75.76483		9.12038	75.01842		15.14	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/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 04/08/2016	Bond Future	187.53700		187.53700		187.53700	187.53700			0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future	188.67410		188.67410		188.73375	188.73375			0.00	0.00	0	2,269.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/08/2016	Bond Future	139.68437		139.68437		139.68437	139.68437			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future	142.22090		142.22090		142.26628	142.26628			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 04/08/2016	Bond Future	146.20103		146.20103		146.20103	146.20103			0.00	0.00	0	0.00
R212	On 03/11/2016	Bond Future	148.85553		148.85553		148.90326	148.90326			0.00	81,572,830.44	548	4,145.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	8.98000		87.18435		8.98000	87.18435		12.61	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future	8.85846		86.40608		8.97272	85.59192		12.62	0.00	59,015,352.64	683	43,664.00
R213	On 02/02/2017	Bond Future	8.88920		88.09104		9.00683	87.26228		12.65	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	8.90645		86.33382		9.02711	85.49176		12.73	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	9.16500		77.01576		9.16500	77.01576		15.63	0.00	0.00	0	0.00
R214	On 03/11/2016	Bond Future	9.04133		76.38935		9.13971	75.62938		15.84	0.00	534,725.45	7	29,406.00
R214	On 02/02/2017	Bond Future	9.07066		77.87895		9.17148	77.10531		15.94	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.08884		76.16732		9.19176	75.38112		16.10	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	23,447.08000		23,447.08000		23,905.09000	23,905.09000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	23,885.69000		23,885.69000		24,351.76000	24,351.76000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.00010		10.00010		10.18460	10.18460		14.09	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.17100		10.17100		10.35750	10.35750		14.71	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.48870		4.48870		4.56040	4.56040		12.43	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.48070		4.48070		4.54740	4.54740		13.16	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.25020		1.25020		1.35320	1.35320			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.18960		1.18960		1.29140	1.29140			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
ZMW / R		On 13/03/2017	Foreign Exchange Future		1.14260	1.14260	1.24330	1.24330		0.00	0.00	0	0.00
Total for Derivatives :											1,886,752,588.64	262,777	3 749 683.00
Grand Total:											1,886,752,588.64	262,777	3 749 683.00