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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 31/08/2016

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
<b>Derivatives</b>													
\$ / R	On 31/08/2016	Any day expiry	14.64210	14.64210		14.48430	14.48430		25.10	0.00	5,937,297.90	410	0.00
\$ / R	On 01/09/2016	Any day expiry	14.70280	14.70280		14.48440	14.48440		24.78	0.00	0.00	0	0.00
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	0.32200	0.00032	12.92120	0.01292	0.322	37.52	0.00	0.00	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	593.88080	0.59388	399.32030	0.39932	593.881	34.80	0.99	0.00	18,400.00
\$ / R	On 05/09/2016	Any day expiry	14.70920	14.70920		14.49190	14.49190		23.74	0.00	0.00	0	55.00
\$ / R	On 06/09/2016	Any day expiry	14.71130	14.71130		14.49440	14.49440		24.55	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	14.72200	14.72200		14.49930	14.49930		25.17	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	14.72730	14.72730		14.50180	14.50180		25.42	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	132.40680	0.13241	79.16240	0.07916	132.407	26.31	0.34	0.00	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	5.01910	0.00502	3.21340	0.00321	5.019	34.05	0.02	0.00	121.00
\$ / R	On 13/09/2016	Any day expiry	14.74540	14.74540		14.51380	14.51380		24.51	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	395.58890	0.39559	555.57400	0.55557	395.589	25.19	0.60	0.00	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	1.40050	0.00140	0.71370	0.00071	1.401	46.25	0.00	0.00	1,000.00
\$ / R	On 15/09/2016	Any day expiry	14.74980	14.74980		14.51980	14.51980		24.26	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.75860	14.75860		14.53180	14.53180		22.82	0.00	1,258,229,684.40	85,254	447,801.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.00	Put	4.88210	0.00488	7.85740	0.00786	4.882	26.09	0.02	0.00	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	9.00690	0.00901	14.05360	0.01405	9.007	25.13	0.03	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	16.11640	0.01612	25.55090	0.02555	16.116	23.79	0.05	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	18.34710	0.01835	29.29420	0.02929	18.347	23.46	0.05	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	23.78010	0.02378	38.43560	0.03844	23.780	22.80	0.07	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	24.83030	0.02483	40.20480	0.04020	24.830	22.69	0.07	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	29.51620	0.02952	48.09200	0.04809	29.516	22.25	0.08	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Put	47.41430	0.04741	92.01690	0.09202	47.414	21.04	0.13	0.00	0	3,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	806.01430	0.80601	623.81690	0.62382	806.014	21.04	0.87	0.00	0	47,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	646.10360	0.64610	485.17420	0.48517	646.104	21.51	0.79	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	87.50360	0.08750	153.37420	0.15337	87.504	21.51	0.21	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	573.20120	0.57320	423.89120	0.42389	573.201	21.75	0.75	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	184.44050	0.18444	285.98990	0.28599	184.440	22.23	0.35	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	386.08390	0.38608	273.33130	0.27333	386.084	22.47	0.59	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	227.48390	0.22748	341.53130	0.34153	227.484	22.47	0.41	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	375.34670	0.37535	265.16470	0.26516	375.347	22.51	0.58	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	275.95840	0.27596	402.68210	0.40268	275.958	22.70	0.46	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	324.89640	0.32490	227.29270	0.22729	324.896	22.75	0.53	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	307.73680	0.30774	441.67270	0.44167	307.737	22.86	0.49	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	214.10640	0.21411	144.84610	0.14485	214.106	23.66	0.39	0.00	0	5,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	455.50640	0.45551	613.04610	0.61305	455.506	23.66	0.61	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	156.70840	0.15671	103.56120	0.10356	156.708	24.34	0.31	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	133.58780	0.13359	87.27730	0.08728	133.588	24.67	0.27	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	922.03340	0.92203	1,116.97320	1.11697	922.033	25.53	0.82	3,624,825.57	300	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,008.50350	1.00850	1,208.05910	1.20806	1,008.504	25.72	0.85	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	49.68490	0.04968	28.64990	0.02865	49.685	26.02	0.12	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	35.81540	0.03582	20.30300	0.02030	35.815	26.35	0.09	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	18.66640	0.01867	11.58340	0.01158	18.666	27.36	0.05	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	15.55180	0.01555	9.69060	0.00969	15.552	27.88	0.04	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	12.81760	0.01282	8.02810	0.00803	12.818	28.44	0.03	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	12.44700	0.01245	7.80270	0.00780	12.447	28.53	0.03	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	11.74190	0.01174	7.37350	0.00737	11.742	28.70	0.03	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	3.18360	0.00318	2.77280	0.00277	3.184	33.01	0.01	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	1.84760	0.00185	1.04620	0.00105	1.848	45.58	0.00	0.00	0	17,500.00
\$ / R	On 22/09/2016	Any day expiry			14.76520	14.76520	14.54080	14.54080		22.31	0.00	0.00	0	0.00
\$ / R	On 22/09/2016	Any day expiry	14.20	Put	97.22620	0.09723	167.58770	0.16759	97.226	21.05	0.22	0.00	0	16,500.00
\$ / R	On 27/09/2016	Any day expiry			14.77620	14.77620	14.55580	14.55580		21.56	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.77840	14.77840	14.55880	14.55880		21.47	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.30270	0.00030	0.48170	0.00048	0.303	26.58	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	16.70420	0.01670	32.05290	0.03205	16.704	19.98	0.05	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	3.08370	0.00308	2.72350	0.00272	3.084	30.84	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	2.94520	0.00295	2.62060	0.00262	2.945	31.79	0.01	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			14.78060	14.78060	14.56180	14.56180		21.37	0.00	0.00	0	2,740.00
\$ / R	On 30/09/2016	Any day expiry			14.78280	14.78280	14.56480	14.56480		21.32	0.00	4,516,373.10	311	2,856.00
\$ / R	On 05/10/2016	Any day expiry			14.79510	14.79510	14.57960	14.57960		20.86	0.00	72,858.50	5	32.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 10/10/2016	Any day expiry		14.80960	14.80960		14.59410	14.59410		20.44	0.00	24,931,500.00	1,700	2,700.00
\$ / R	On 12/10/2016	Any day expiry		14.81530	14.81530		14.61250	14.61250		20.42	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry		14.82110	14.82110		14.60560	14.60560		20.38	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry		14.83550	14.83550		14.62010	14.62010		20.25	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	563.66300	0.56366	469.03100	0.46903	563.663	19.71	0.61	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry		14.85570	14.85570		14.64040	14.64040		20.03	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	2.67320	0.00267	3.72020	0.00372	2.673	23.76	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	39.77650	0.03978	76.81090	0.07681	39.777	17.95	0.08	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	7.63890	0.00764	7.74230	0.00774	7.639	26.68	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	6.84920	0.00685	7.07540	0.00708	6.849	26.70	0.01	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry		14.85860	14.85860		14.64330	14.64330		20.01	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	23.86360	0.02386	45.25240	0.04525	23.864	18.21	0.05	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	195.63970	0.19564	291.61200	0.29161	195.640	18.91	0.28	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	427.55610	0.42756	363.66880	0.36367	427.556	20.28	0.48	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	591.22340	0.59122	748.41300	0.74841	591.223	20.52	0.55	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	140.29370	0.14029	120.43910	0.12044	140.294	23.10	0.19	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry		14.89050	14.89050		14.67460	14.67460		20.08	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	549.04380	0.54904	696.11180	0.69611	549.044	20.20	0.50	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	148.78640	0.14879	128.29120	0.12829	148.786	23.38	0.19	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry		14.89930	14.89930		14.68310	14.68310		20.21	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	1,373.85180	1.37385	1,205.04290	1.20504	1,373.852	18.33	0.88	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	879.64200	0.87964	758.99060	0.75899	879.642	19.03	0.72	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry		14.91970	14.91970		14.70270	14.70270		20.26	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	47.08310	0.04708	72.99490	0.07299	47.083	18.59	0.08	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,011.72570	1.01173	1,182.22930	1.18223	1,011.726	21.77	0.65	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	105.76890	0.10577	90.67760	0.09068	105.769	24.79	0.13	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry		14.95170	14.95170		14.73360	14.73360		20.37	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	6.68600	0.00669	7.43900	0.00744	6.686	21.66	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	83.23860	0.08324	128.18540	0.12819	83.239	18.32	0.12	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	40.92180	0.04092	34.65450	0.03465	40.922	30.14	0.05	0.00	0	400.00
\$ / R	On 13/12/2016	Any day expiry		14.99590	14.99590		14.77690	14.77690		20.30	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		14.99890	14.99890		14.77980	14.77980		20.29	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		15.01370	15.01370		14.79440	14.79440		20.18	0.00	190,583,907.80	12,694	105,406.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	9.08700	0.00909	10.86900	0.01087	9.087	20.65	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.50	Put	25.39470	0.02539	33.78100	0.03378	25.395	19.41	0.04	0.00	0	24,146.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	28.80180	0.02880	38.67740	0.03868	28.802	19.25	0.04	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	50.20130	0.05020	69.59030	0.06959	50.201	18.52	0.07	0.00	0	148,350.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	66.82240	0.06682	97.54870	0.09755	66.822	18.13	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,753.12520	1.75313	1,572.51770	1.57252	1,753.125	18.03	0.89	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	79.42520	0.07943	118.11770	0.11812	79.425	18.03	0.11	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	80.83380	0.08083	119.96370	0.11996	80.834	18.04	0.11	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	104.26770	0.10427	150.21450	0.15021	104.268	18.17	0.13	0.00	0	25,586.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	1,456.43310	1.45643	1,292.83990	1.29284	1,456.433	18.36	0.83	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	142.73310	0.14273	198.43990	0.19844	142.733	18.36	0.17	0.00	0	3,000.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	153.73580	0.15374	211.98170	0.21198	153.736	18.40	0.18	0.00	0	12,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	158.29690	0.15830	217.56970	0.21757	158.297	18.42	0.18	0.00	0	19,800.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	1,231.37500	1.23138	1,087.19810	1.08720	1,231.375	18.63	0.77	0.00	0	3,450.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	217.67500	0.21767	292.79810	0.29280	217.675	18.63	0.23	0.00	0	88,390.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	1,176.44270	1.17644	1,036.89970	1.03690	1,176.443	18.75	0.75	0.00	0	5,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	1,169.69820	1.16970	1,030.73560	1.03074	1,169.698	18.77	0.75	0.00	0	1,200.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	249.28100	0.24928	330.19870	0.33020	249.281	18.79	0.25	0.00	0	2,800.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	255.92860	0.25593	338.00380	0.33800	255.929	18.82	0.26	0.00	0	5,550.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	1,110.23250	1.11023	976.48250	0.97648	1,110.233	18.91	0.73	0.00	0	4,200.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	283.62220	0.28362	370.32360	0.37032	283.622	18.94	0.28	0.00	0	2,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	301.82200	0.30182	391.40950	0.39141	301.822	19.02	0.29	0.00	0	1,040.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	320.71440	0.32071	413.16960	0.41317	320.714	19.10	0.30	0.00	0	3,100.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	1,010.02570	1.01003	0.00000	0.00000	1,010.026	19.16	0.69	28,516,669.78	2,800	1,400.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	381.52380	0.38152	482.48040	0.48248	381.524	19.33	0.34	0.00	0	20,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	916.86710	0.91687	801.30970	0.80131	916.867	19.41	0.65	0.00	0	100.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	403.16710	0.40317	506.90970	0.50691	403.167	19.41	0.35	0.00	0	77,649.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	462.61520	0.46262	573.47020	0.57347	462.615	19.61	0.38	0.00	0	5,700.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	496.50320	0.49650	611.09750	0.61110	496.503	19.72	0.40	0.00	0	2,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	547.15170	0.54715	666.96410	0.66696	547.152	19.87	0.43	0.00	0	56,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	732.48480	0.73248	636.73110	0.63673	732.485	19.96	0.56	0.00	0	5,550.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	644.78010	0.64478	775.61070	0.77561	644.780	20.15	0.47	0.00	0	1,700.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	669.82470	0.66982	582.54580	0.58255	669.825	20.18	0.53	0.00	0	2,400.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	656.12470	0.65612	788.14580	0.78815	656.125	20.18	0.47	0.00	0	29,368.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	777.06660	0.77707	918.30250	0.91830	777.067	20.56	0.52	0.00	0	6,985.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	783.35640	0.78336	925.02890	0.92503	783.356	20.58	0.52	0.00	0	3,500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	520.73200	0.52073	451.57960	0.45158	520.732	20.94	0.44	0.00	0	26,053.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	907.03200	0.90703	1,057.17960	1.05718	907.032	20.94	0.57	0.00	0	31,590.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	495.06550	0.49507	0.00000	0.00000	495.066	21.09	0.42	37,173,902.70	6,000	3,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	488.85090	0.48885	424.09390	0.42409	488.851	21.13	0.41	0.00	0	750.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	975.15090	0.97515	1,129.69390	1.12969	975.151	21.13	0.59	0.00	0	69,895.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,024.35030	1.02435	1,181.49440	1.18149	1,024.350	21.27	0.60	0.00	0	1,400.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,103.50220	1.10350	1,264.53280	1.26453	1,103.502	21.50	0.62	0.00	0	63,513.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,192.27790	1.19228	1,357.27780	1.35728	1,192.278	21.74	0.64	0.00	0	10,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	393.67500	0.39367	340.94680	0.34095	393.675	21.84	0.35	0.00	0	2,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	359.11590	0.35912	310.82580	0.31083	359.116	22.15	0.32	0.00	0	25,436.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,345.41590	1.34542	1,516.42580	1.51643	1,345.416	22.15	0.68	0.00	0	32,950.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	297.23900	0.29724	255.20480	0.25520	297.239	22.77	0.27	0.00	0	66,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,725.24530	1.72525	1,906.33070	1.90633	1,725.245	23.04	0.75	0.00	0	1,365.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,775.38930	1.77539	1,957.81400	1.95781	1,775.389	23.15	0.76	0.00	0	725.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	255.89190	0.25589	219.45050	0.21945	255.892	23.18	0.24	0.00	0	500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,910.96950	1.91097	2,096.72860	2.09673	1,910.970	23.43	0.78	0.00	0	3,300.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	223.40840	0.22341	191.41610	0.19142	223.408	23.57	0.21	0.00	0	16,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	205.10530	0.20511	175.63920	0.17564	205.105	23.81	0.20	0.00	0	20,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	198.97420	0.19897	170.35970	0.17036	198.974	23.90	0.19	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 19/12/2016	Foreign Exchange Future	17.00	Call	194.21770	0.19422	166.26100	0.16626	194.218	23.97	0.19	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	153.96990	0.15397	131.63690	0.13164	153.970	24.64	0.15	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	144.39720	0.14440	124.38760	0.12439	144.397	24.84	0.15	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	131.67000	0.13167	116.40380	0.11640	131.670	25.11	0.13	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	129.43170	0.12943	114.99920	0.11500	129.432	25.17	0.13	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	114.05800	0.11406	101.98000	0.10198	114.058	26.04	0.12	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	111.45870	0.11146	99.74460	0.09974	111.459	26.21	0.11	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	109.78000	0.10978	98.30210	0.09830	109.780	26.33	0.11	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	108.95740	0.10896	97.59360	0.09759	108.957	26.38	0.11	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	83.92590	0.08393	75.98430	0.07598	83.926	28.59	0.08	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	81.68820	0.08169	71.46750	0.07147	81.688	28.84	0.08	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	81.20730	0.08121	70.43210	0.07043	81.207	28.90	0.08	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	77.76920	0.07777	63.09370	0.06309	77.769	29.33	0.08	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	73.99790	0.07400	58.59920	0.05860	73.998	29.47	0.07	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	53.40500	0.05340	41.79960	0.04180	53.405	29.47	0.06	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	51.47770	0.05148	40.23880	0.04024	51.478	29.47	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	49.24980	0.04925	38.43740	0.03844	49.250	29.47	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	44.39440	0.04439	34.52210	0.03452	44.394	29.47	0.05	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	40.28740	0.04029	31.22290	0.03122	40.287	29.47	0.04	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	37.93880	0.03794	29.34170	0.02934	37.939	29.47	0.04	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	34.13310	0.03413	26.30270	0.02630	34.133	29.47	0.04	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	32.61390	0.03261	25.09300	0.02509	32.614	29.47	0.04	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	21.52110	0.02152	16.32860	0.01633	21.521	29.47	0.02	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	16.47820	0.01648	12.39340	0.01239	16.478	29.47	0.02	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	15.71350	0.01571	11.80000	0.01180	15.713	29.47	0.02	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			15.08770	15.08770	14.86710	14.86710		20.04	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	232.37380	0.23237	299.81020	0.29981	232.374	18.43	0.23	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	401.01600	0.40102	351.17850	0.35118	401.016	21.98	0.33	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			15.12320	15.12320	14.90200	14.90200		19.90	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	289.50340	0.28950	363.74570	0.36375	289.503	18.47	0.26	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	505.87050	0.50587	445.26350	0.44526	505.871	21.26	0.38	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.26270	15.26270	15.03900	15.03900		19.80	0.00	24,374,531.90	1,597	79,452.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	16.19360	0.01619	21.75800	0.02176	16.194	15.92	0.02	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	80.83440	0.08083	106.78350	0.10678	80.834	17.03	0.09	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	334.32930	0.33433	405.71340	0.40571	334.329	18.34	0.25	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	859.62270	0.85962	988.11740	0.98812	859.623	19.77	0.47	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	937.96970	0.93797	1,071.60210	1.07160	937.970	19.97	0.49	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,156.80870	1.15681	1,302.89190	1.30289	1,156.809	20.49	0.55	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,183.80350	1.18380	1,331.24980	1.33125	1,183.804	20.55	0.55	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,941.03000	1.94103	2,114.55270	2.11455	1,941.030	22.19	0.69	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	355.49840	0.35550	315.86840	0.31587	355.498	22.98	0.25	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	227.00180	0.22700	207.52090	0.20752	227.002	24.62	0.17	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	226.34260	0.22634	206.93560	0.20694	226.343	24.64	0.17	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	194.14320	0.19414	178.41270	0.17841	194.143	25.86	0.14	0.00	0	6,370.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	176.79530	0.17680	163.01200	0.16301	176.795	26.69	0.13	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	70.23100	0.07023	57.95770	0.05796	70.231	27.71	0.06	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			15.35250	15.35250	15.12670	15.12670		19.84	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	313.00200	0.31300	378.18720	0.37819	313.002	18.22	0.23	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	484.12180	0.48412	433.82220	0.43382	484.122	22.33	0.31	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			15.39140	15.39140	15.16480	15.16480		19.85	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	369.56990	0.36957	440.65200	0.44065	369.570	18.31	0.25	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	591.99920	0.59200	534.14560	0.53415	591.999	21.71	0.36	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.55720	15.55720	15.32730	15.32730		19.85	0.00	1,711,292.00	110	149,681.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	408.05410	0.40805	480.65560	0.48066	408.054	18.24	0.25	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	449.31720	0.44932	526.76260	0.52676	449.317	18.33	0.27	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	725.70930	0.72571	835.40220	0.83540	725.709	18.89	0.37	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,065.90410	1.06590	1,196.69280	1.19669	1,065.904	19.77	0.46	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,240.00460	1.24000	1,379.37740	1.37938	1,240.005	20.15	0.50	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	859.89680	0.85990	783.82040	0.78382	859.897	20.79	0.44	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	733.93410	0.73393	669.86560	0.66987	733.934	21.44	0.39	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	465.49300	0.46549	424.91400	0.42491	465.493	23.29	0.26	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	401.07870	0.40108	372.38170	0.37238	401.079	23.92	0.23	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	322.10570	0.32211	300.94990	0.30095	322.106	25.87	0.18	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.62760	15.62760	15.39660	15.39660		19.92	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	363.04100	0.36304	435.73290	0.43573	363.041	17.96	0.22	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	546.19770	0.54620	500.51410	0.50051	546.198	22.94	0.29	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.83570	15.83570	15.60290	15.60290		20.11	0.00	0.00	0	2,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	104.65160	0.10465	136.99760	0.13700	104.652	16.16	0.08	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	328.82230	0.32882	394.17730	0.39418	328.822	17.61	0.19	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			16.11360	16.11360	15.88450	15.88450		20.79	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.39140	16.39140	16.16600	16.16600		21.29	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.66930	16.66930	16.44760	16.44760		21.63	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	430.80990	0.43081	472.21850	0.47222	430.810	18.33	0.17	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.75860	14.75860	14.53180	14.53180		22.82	0.00	1,047,860.60	71	566.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.01370	15.01370	14.79440	14.79440		20.18	0.00	540,493.20	36	176.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.26270	15.26270	15.03900	15.03900		19.80	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.55720	15.55720	15.32730	15.32730		19.85	0.00	0.00	0	3.00
£ / R	On 31/08/2016	Any day expiry			19.18040	19.18040	18.97570	18.97570		12.40	0.00	57,541.20	3	0.00
£ / R	On 08/09/2016	Any day expiry			19.29110	19.29110	18.99620	18.99620		23.05	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,912.81160	1.91281	2,206.03640	2.20604	1,912.812	28.65	0.99	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.08970	0.00009	0.02620	0.00003	0.090	55.76	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.34140	19.34140	19.04100	19.04100		21.14	0.00	18,122,891.80	937	47,121.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	185.61460	0.18561	292.15980	0.29216	185.615	20.95	0.31	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	3.56200	0.00356	2.52180	0.00252	3.562	27.61	0.01	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	1.46390	0.00146	1.00590	0.00101	1.464	31.88	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.40200	0.00040	0.17160	0.00017	0.402	37.24	0.00	0.00	0	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 05/10/2016	Any day expiry		19.40130	19.40130		19.11550	19.11550		20.56	0.00	0.00	0	112.00
£ / R	On 27/10/2016	Any day expiry		19.49240	19.49240		19.22670	19.22670		19.91	0.00	788,294.70	41	41.00
£ / R	On 19/12/2016	Foreign Exchange Future		19.71890	19.71890		19.42790	19.42790		19.68	0.00	31,057,267.50	1,575	20,691.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	92.62200	0.09262	97.87510	0.09788	92.622	19.84	0.09	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,026.29450	2.02629	2,231.91620	2.23192	2,026.295	21.14	0.74	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	60.33190	0.06033	53.19960	0.05320	60.332	23.89	0.06	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future		20.08510	20.08510		19.78680	19.78680		19.26	0.00	1,024,340.10	51	1,144.00
£ / R	On 25/04/2017	Any day expiry		20.27660	20.27660		19.97370	19.97370		19.14	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future		20.52180	20.52180		20.21390	20.21390			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future		21.35430	21.35430		21.04570	21.04570		18.34	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14271	0.14271		0.14146	0.14146		21.26	0.00	0.00	0	18,271.00
¥ / R	On 19/12/2016	Foreign Exchange Future		0.14585	0.14585		0.14469	0.14469		19.68	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future		0.14888	0.14888		0.14769	0.14769		19.20	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.15252	0.15252		0.15127	0.15127		19.43	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.15596	0.15596		0.15470	0.15470		19.75	0.00	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future		16.43930	16.43930		16.21120	16.21120		20.44	0.00	7,019,581.10	427	37,322.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	9.94950	0.00995	14.93650	0.01494	9.950	23.49	0.03	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	701.41020	0.70141	537.35670	0.53736	701.410	19.20	0.82	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	212.95290	0.21295	148.75800	0.14876	212.953	21.16	0.39	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry		16.47150	16.47150		16.25540	16.25540		20.25	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry		16.70930	16.70930		16.49090	16.49090		19.32	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future		16.79780	16.79780		16.57770	16.57770		19.22	0.00	106,094,904.80	6,316	23,479.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	845.94760	0.84595	722.52380	0.72252	845.948	18.84	0.59	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	767.03970	0.76704	886.03670	0.88604	767.040	19.38	0.50	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	37.40280	0.03740	22.90620	0.02291	37.403	26.49	0.04	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future		17.14450	17.14450		16.91870	16.91870		19.01	0.00	85,722.50	5	4,905.00
€ / R	On 19/06/2017	Foreign Exchange Future		17.55830	17.55830		17.32470	17.32470		19.09	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future		17.94680	17.94680		17.70660	17.70660		19.32	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future		18.31950	18.31950		18.08480	18.08480		19.86	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		99.75423	99.75423		99.74740	99.74740			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		96.89844	96.89844		96.89036	96.89036			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		95.71478	95.71478		95.70634	95.70634			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		97.80801	97.80801		97.80014	97.80014			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.09139	100.09139		100.09168	100.09168			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.07874	100.07874		100.07796	100.07796			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.77219	99.77219		99.76815	99.76815			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.90331	99.90331		99.89358	99.89358			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.26485	100.26485		100.24567	100.24567			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.62936	99.62936		99.60175	99.60175			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 15/06/2018	Interest Rate Swap	99.37474	99.37474	99.34617	99.34617					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.52144	99.52144	99.52589	99.52589					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	99.10584	99.10584	99.04429	99.04429					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	98.50606	98.50606	98.46381	98.46381					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	97.87242	97.87242	97.85001	97.85001					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	98.20799	98.20799	98.19987	98.19987					0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future	499.41600	499.41600	500.66200	500.66200					0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	509.08700	509.08700	510.35900	510.35900					0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	574.32400	574.32400	576.11500	576.11500					0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	585.44500	585.44500	587.27300	587.27300					0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	523.02900	523.02900	525.06800	525.06800					0.00	0.00	0	718.00
ALBI	On 02/02/2017	Index Future	533.15600	533.15600	535.23700	535.23700					0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	543.93200	543.93200	546.05400	546.05400					0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.07830	11.07830	10.91280	10.91280				16.37	0.00	2,271,051.50	205	10,558.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.24430	11.24430	11.08460	11.08460				14.85	0.00	0.00	0	1,725.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.41090	11.41090	11.24820	11.24820				14.58	0.00	3,480,324.50	305	3,405.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.60920	11.60920	11.44210	11.44210				15.11	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.79730	11.79730	11.62860	11.62860				15.56	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.98380	11.98380	11.81900	11.81900				16.28	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.25010	11.25010	11.10720	11.10720				17.32	0.00	0.00	0	2,230.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.45050	11.45050	11.31350	11.31350				15.71	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.64610	11.64610	11.50650	11.50650				15.44	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.87880	11.87880	11.73440	11.73440				15.87	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.03210	15.03210	14.81130	14.81130				20.61	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.38140	15.38140	15.16700	15.16700				19.56	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.71730	15.71730	15.49920	15.49920				19.45	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	16.11950	16.11950	15.89460	15.89460				19.76	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.20440	2.20440	2.16970	2.16970				19.10	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.23250	2.23250	2.19920	2.19920				17.25	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.25960	2.25960	2.22580	2.22580				16.76	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.29170	2.29170	2.25680	2.25680				18.14	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.22570	2.22570	2.19260	2.19260				17.61	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.21020	2.21020	2.17820	2.17820				18.18	0.00	446,460.40	202	201.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.25890	2.25890	2.22820	2.22820				16.75	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
DKK / R	On 13/03/2017	Foreign Exchange Future		2.30560	2.30560		2.27410	2.27410		16.84	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		10.55495	77.26991		10.50188	77.60873			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future		10.63862	78.76618		10.58367	79.11214			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.71140	76.56320		10.65460	76.91641			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		10.67320	81.39997		10.60939	81.86697			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future		10.75163	82.97653		10.68566	83.45317			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.82413	80.39116		10.75596	80.87765			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		521.41700	521.41700		523.31800	523.31800			0.00	0.00	0	418.00
GOVI	On 02/02/2017	GOVI		531.51300	531.51300		533.45300	533.45300			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI		542.25600	542.25600		544.23400	544.23400			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.90300	1.90300		1.87340	1.87340		21.41	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.93770	1.93770		1.90920	1.90920		20.01	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.97110	1.97110		1.94200	1.94200		19.16	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		2.01020	2.01020		1.98040	1.98040		19.36	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		128.69436	128.69436		128.67976	128.67976			0.00	0.00	0	3,024.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future		107.75022	107.75022		107.73732	107.73732			0.00	0.00	0	4,575.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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 03/11/2016	Bond Future	135.70452		135.70452		135.92112	135.92112			0.00	0.00	0	20,808.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future	133.26401		133.26401		133.24735	133.24735			0.00	0.00	0	17,730.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future	144.02366		144.02366		144.00578	144.00578			0.00	0.00	0	21,628.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future	249.83300		249.83300		249.95000	249.95000			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	254.68600		254.68600		254.80600	254.80600			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.84800		259.84800		259.97000	259.97000			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	677.04100		677.04100		677.20900	677.20900			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	690.19100		690.19100		690.36400	690.36400			0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.52000		92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.52000		92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.62000		92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.64000		92.36000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.71000		92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.75000		92.25000		7.74000	92.26000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.84000		92.16000		7.84000	92.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.86000		92.14000		7.86000	92.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.87000		92.13000		7.87000	92.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.89000		92.11000		7.89000	92.11000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14530		0.14530		0.14310	0.14310			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14490		0.14490		0.14320	0.14320			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.14490		0.14490		0.14320	0.14320			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.14430		0.14430		0.14370	0.14370			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.08920		0.08920		0.08810	0.08810			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.04210		0.04210		0.04140	0.04140			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.04090		0.04090		0.04030	0.04030			0.00	0.00	0	0.00
NGN / R	On 19/06/2017	Foreign Exchange Future	0.03980		0.03980		0.03930	0.03930			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.70060		10.70060		10.48340	10.48340		17.65	0.00	0.00	0	100.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.84460		10.84460		10.63320	10.63320		16.30	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.99320		10.99320		10.77870	10.77870		16.09	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	11.17220		11.17220		10.95310	10.95310		16.62	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			1.35630		1.35630		1.34550	1.34550			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.37120		1.37120		1.36130	1.36130			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.38610		1.38610		1.37610	1.37610			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.40240		1.40240		1.39190	1.39190			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.31050		1.31050		1.31030	1.31030			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.31340		1.31340		1.31320	1.31320			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.31600		1.31600		1.31570	1.31570			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.31910		1.31910		1.31880	1.31880			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11390		1.11390		1.11560	1.11560			0.00	44,556.00	40	13,308.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11880		1.11880		1.12050	1.12050			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12330		1.12330		1.12500	1.12500			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.12860		1.12860		1.13030	1.13030			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			9.05805		113.41823		9.00838	113.76411		8.99	0.00	254,283,671.66	2,242	95,311.00
R186	On 03/11/2016	Bond Future	8.30	Call	217.58000		0.21758		249.83000	0.24983	217.580	8.93	0.11	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	4,279.21000		4.27921		3,993.07000	3.99307	4,279.210	9.00	0.81	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	2,713.28000		2.71328		2,480.33000	2.48033	2,713.280	9.18	0.64	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	2,365.14000		2.36514		2,149.04000	2.14904	2,365.140	9.23	0.59	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	1,627.47000		1.62747		1,454.25000	1.45425	1,627.470	9.35	0.47	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,308.15000		2.30815		2,501.69000	2.50169	2,308.150	9.41	0.59	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,196.32000		3.19632		3,429.89000	3.42989	3,196.320	9.53	0.71	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			9.10625		110.31111		9.05445	110.66444		9.16	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	948.49000		0.94849		1,001.62000	1.00162	948.490	9.14	0.25	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	3,479.21000		3.47921		3,232.65000	3.23265	3,479.210	9.40	0.57	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,880.78000		1.88078		1,704.37000	1.70437	1,880.780	9.70	0.38	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	1,644.55000		1.64455		1,481.34000	1.48134	1,644.550	9.76	0.34	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			9.14405		112.54199		9.09008	112.90271		8.95	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			303.26117		303.26117		303.22829	303.22829			0.00	11,523,924.46	38	875.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			249.84574		249.84574		249.81575	249.81575			0.00	19,737,813.46	79	36,334.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			8.73057		96.77686		8.67025	97.05699		6.76	0.00	485,819,837.20	5,020	12,662.00
R2023	On 02/02/2017	Bond Future			8.78121		98.65081		8.71751	98.93703		6.50	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.81078		96.71052		8.74360	97.00276		6.46	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 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	7.82554		101.55707		7.75359	101.61554		0.91	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future	7.84671		103.52361		7.74227	103.58395		0.64	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	7.48497		101.44149		7.30777	101.50342		0.40	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future	9.42278		91.51841		9.36312	91.93208			0.00	9,517,914.64	104	29,460.00
R2030	On 02/02/2017	Bond Future	9.47211		89.28462		9.41034	89.70692			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.51596		91.09060		9.45207	91.52166			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	9.51424		90.75753		9.45982	91.16172		12.78	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future	9.56552		92.51513		9.50927	92.92774		12.51	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.60763		90.22517		9.54955	90.64631		12.84	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future	9.59491		95.51314		9.55078	95.87365			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future	9.64783		97.36265		9.60223	97.73076			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.68834		94.82528		9.64133	95.20104			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	9.66193		92.04215		9.61259	92.44330		14.26	0.00	40,682,630.30	442	39,541.00
R2037	On 02/02/2017	Bond Future	9.71065		89.56817		9.65975	89.97766		14.64	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.75445		91.37995		9.70200	91.79798		14.41	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future	8.04435		102.96109		7.98034	103.08361		2.21	0.00	3,294,754.88	32	28,913.00
R204	On 02/02/2017	Bond Future	8.07368		100.91418		8.00001	101.03974		2.01	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	8.05763		102.95482		7.97157	103.08317		1.74	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future	9.69145		96.07645		9.63700	96.55196		14.91	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future	9.73959		93.43018		9.68344	93.91561		15.32	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future	9.78288		95.32010		9.72506	95.81556		15.08	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future	9.71550		93.16491		9.66102	93.64471		15.62	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future	9.76238		90.58749		9.70625	91.07717		16.06	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future	9.80454		92.41988		9.74678	92.91970		15.81	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R2048	On 03/11/2016	Bond Future			9.68152		92.52035		9.62708	93.01282		16.22	0.00	8,141,790.80	88	61,284.00
R2048	On 02/02/2017	Bond Future			9.72995		94.31196		9.67387	94.81444		15.93	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.76728		91.77633		9.70962	92.28923		16.43	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future			8.31201		99.34911		8.23928	99.54579		3.42	0.00	0.00	0	52,265.00
R207	On 02/02/2017	Bond Future			8.35361		97.63027		8.27369	97.83138		3.23	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,728.39000		1.72839		1,866.57000	1.86657	1,728.390	3.43	0.74	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.37726		99.60462		8.28895	99.81006		2.93	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.36263		98.05847		8.26294	98.27114		2.74	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	890.80000		0.89080		950.09000	0.95009	890.800	2.83	0.45	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			8.49462		94.42446		8.42306	94.67284		4.86	0.00	0.00	0	30,188.00
R208	On 02/02/2017	Bond Future			8.54178		96.25306		8.46500	96.50688		4.54	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.56793		94.79495		8.48539	95.05414		4.38	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future			9.54957		71.76519		9.50529	72.06636		14.77	0.00	717,651.90	10	35,493.00
R209	On 03/11/2016	Bond Future	8.81	Call	278.69000		0.27869		319.50000	0.31950	278.690	14.67	0.13	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	338.14000		0.33814		385.73000	0.38573	338.140	14.70	0.15	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	4,147.30000		4.14730		3,916.45000	3.91645	4,147.300	14.81	0.78	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	4,090.40000		4.09040		3,861.05000	3.86105	4,090.400	14.82	0.77	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	2,637.34000		2.63734		2,456.10000	2.45610	2,637.340	15.08	0.61	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,418.63000		1.41863		1,552.58000	1.55258	1,418.630	15.16	0.44	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	2,188.70000		2.18870		2,026.79000	2.02679	2,188.700	15.18	0.55	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.59459		73.15498		9.54899	73.46245		14.56	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.63146		71.48213		9.58455	71.79604		15.01	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			187.04086		187.04086		187.20703	187.20703			0.00	0.00	0	2,182.00

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
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	141.69661		141.69661		141.67604	141.67604			0.00	0.00	0	56.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/11/2016	Bond Future	148.08352		148.08352		148.21603	148.21603			0.00	0.00	0	3,838.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future	9.43351		82.41679		9.37907	82.78309		12.49	0.00	0.00	0	42,521.00
R213	On 02/02/2017	Bond Future	9.48412		84.01265		9.42784	84.38661		12.27	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.52188		82.15726		9.46381	82.53900		12.61	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2016	Bond Future	9.64057		71.94711		9.58613	72.33277		15.61	0.00	29,066,632.44	404	29,194.00
R214	On 02/02/2017	Bond Future	9.68760		73.34027		9.63156	73.73383		15.35	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.72363		71.52295		9.66605	71.92469		15.84	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	25,692.72000	25,692.72000			25,328.56000	25,328.56000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	26,169.28000	26,169.28000			25,819.05000	25,819.05000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.82950	10.82950			10.65180	10.65180		18.09	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	11.01400	11.01400			10.84170	10.84170		16.45	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	11.19510	11.19510			11.02070	11.02070		16.21	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.97370	4.97370			4.88990	4.88990		16.73	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.95960	4.95960			4.88330	4.88330		15.18	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.95470	4.95470			4.87780	4.87780		14.86	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.53120	1.53120			1.50140	1.50140			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.46270	1.46270			1.43560	1.43560			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.40640	1.40640			1.38060	1.38060			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.34640	1.34640			1.32190	1.32190			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,614,540,755.29</b>	<b>129,854</b>	<b>3,866,516.00</b>
<b>Grand Total:</b>												<b>2,614,540,755.29</b>	<b>129,854</b>	<b>3,866,516.00</b>