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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 05/09/2016	Any day expiry	14.38030	14.38030		14.47780	14.47780		23.00	0.00	790,916.50	55	0.00
\$ / R	On 06/09/2016	Any day expiry	14.38770	14.38770		14.47780	14.47780		23.09	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	14.38780	14.38780		14.48060	14.48060		20.86	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	14.39070	14.39070		14.48340	14.48340		20.57	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	14.14760	0.01415	46.27160	0.04627	14.148	27.49	0.08	0.00	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	0.20250	0.00020	0.72360	0.00072	0.203	42.53	0.00	0.00	121.00
\$ / R	On 13/09/2016	Any day expiry	14.40200	14.40200		14.49470	14.49470		19.14	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	574.48620	0.57449	534.44590	0.53445	574.486	21.23	0.88	0.00	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.23280	0.00023	0.12460	0.00012	0.233	54.96	0.00	0.00	1,000.00
\$ / R	On 15/09/2016	Any day expiry	14.40770	14.40770		14.50040	14.50040		19.69	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.41900	14.41900		14.51180	14.51180		19.44	0.00	422,923,689.00	29,331	451,172.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.00	Put	3.86140	0.00386	7.64230	0.00764	3.861	24.74	0.02	0.00	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	5.71210	0.00571	14.49330	0.01449	5.712	22.24	0.02	0.00	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	9.26850	0.00927	23.39250	0.02339	9.269	19.54	0.04	0.00	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	10.47570	0.01048	26.17490	0.02617	10.476	18.91	0.05	0.00	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	13.57180	0.01357	32.92480	0.03292	13.572	17.66	0.06	0.00	525.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	14.19800	0.01420	34.22850	0.03423	14.198	17.45	0.07	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	21.79090	0.02179	40.05200	0.04005	21.791	17.68	0.09	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Put	58.81560	0.05882	67.20910	0.06721	58.816	18.30	0.20	0.00	0	3,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	477.81560	0.47782	579.00910	0.57901	477.816	18.30	0.80	0.00	0	47,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	338.31200	0.33831	436.56790	0.43657	338.312	18.87	0.67	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	119.31200	0.11931	124.76790	0.12477	119.312	18.87	0.33	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	279.62150	0.27962	374.58570	0.37459	279.622	19.16	0.59	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	266.78880	0.26679	257.83860	0.25784	266.789	19.83	0.55	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	149.89390	0.14989	226.38010	0.22638	149.894	20.21	0.38	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	330.89390	0.33089	314.58010	0.31458	330.894	20.21	0.62	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	143.47110	0.14347	218.42840	0.21843	143.471	20.29	0.37	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	401.10260	0.40110	377.04970	0.37705	401.103	20.60	0.68	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	114.81130	0.11481	182.14970	0.18215	114.811	20.67	0.31	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	445.84540	0.44585	417.56320	0.41756	445.845	20.83	0.71	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	59.84850	0.05985	107.98950	0.10799	59.849	21.75	0.18	0.00	0	5,650.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	640.84850	0.64085	596.18950	0.59619	640.848	21.75	0.82	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	37.32340	0.03732	73.23340	0.07323	37.323	22.59	0.12	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	29.58400	0.02958	60.12150	0.06012	29.584	23.04	0.10	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.50	Call	18.64030	0.01864	39.47390	0.03947	18.640	23.94	0.06	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,195.83400	1.19583	1,118.92580	1.11893	1,195.834	24.38	0.95	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,292.83240	1.29283	1,211.92330	1.21192	1,292.832	24.83	0.96	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	8.30300	0.00830	15.42700	0.01543	8.303	25.56	0.03	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	5.92720	0.00593	9.55610	0.00956	5.927	26.45	0.02	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	3.04480	0.00304	4.59950	0.00460	3.045	28.34	0.01	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	2.47460	0.00247	3.84900	0.00385	2.475	28.97	0.01	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	1.99310	0.00199	3.20220	0.00320	1.993	29.65	0.01	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	1.92930	0.00193	3.11530	0.00312	1.929	29.75	0.01	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	1.80880	0.00181	2.95050	0.00295	1.809	29.96	0.01	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.58160	0.00058	1.02940	0.00103	0.582	35.94	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.05200	0.00005	0.66340	0.00066	0.052	43.00	0.00	0.00	0	17,500.00
\$ / R	On 22/09/2016	Any day expiry			14.42750	14.42750	14.52040	14.52040		19.91	0.00	0.00	0	0.00
\$ / R	On 22/09/2016	Any day expiry	14.20	Put	141.02830	0.14103	142.78110	0.14278	141.028	19.29	0.34	0.00	0	16,500.00
\$ / R	On 27/09/2016	Any day expiry			14.44170	14.44170	14.53470	14.53470		19.70	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.44460	14.44460	14.53760	14.53760		19.77	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.23490	0.00023	0.49910	0.00050	0.235	26.06	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	25.40830	0.02541	31.11670	0.03112	25.408	19.37	0.08	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	2.06670	0.00207	1.98300	0.00198	2.067	35.70	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	2.10640	0.00211	1.92830	0.00193	2.106	36.95	0.01	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			14.44740	14.44740	14.54050	14.54050		19.81	0.00	0.00	0	2,740.00
\$ / R	On 30/09/2016	Any day expiry			14.45020	14.45020	14.54330	14.54330		19.87	0.00	0.00	0	2,856.00
\$ / R	On 03/10/2016	Any day expiry			14.45880	14.45880	14.55190	14.55190		19.61	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	404.82390	0.40482	380.78560	0.38079	404.824	20.15	0.56	0.00	0	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	204.32850	0.20433	264.33580	0.26434	204.328	20.66	0.37	0.00	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry			14.46160	14.46160	14.55480	14.55480		19.67	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	403.35960	0.40336	45.20000	0.04520	403.360	20.17	0.56	0.00	0	10,000.00
\$ / R	On 04/10/2016	Any day expiry	14.65	Put	435.51820	0.43552	95.20000	0.09520	435.518	20.34	0.58	0.00	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry			14.46440	14.46440	14.55760	14.55760		19.72	0.00	0.00	0	32.00
\$ / R	On 10/10/2016	Any day expiry			14.47850	14.47850	14.57210	14.57210		19.49	0.00	0.00	0	2,700.00
\$ / R	On 12/10/2016	Any day expiry			14.48410	14.48410	14.57800	14.57800		19.57	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.48970	14.48970	14.58380	14.58380		19.77	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			14.50380	14.50380	14.59840	14.59840		19.66	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	363.50820	0.36351	430.03050	0.43003	363.508	19.89	0.48	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.52340	14.52340	14.61880	14.61880		19.61	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	3.17570	0.00318	4.18800	0.00419	3.176	23.24	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	64.82450	0.06482	62.84730	0.06285	64.824	17.86	0.13	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	3.54950	0.00355	4.98810	0.00499	3.549	27.59	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	3.22000	0.00322	4.45990	0.00446	3.220	27.68	0.01	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.52620	14.52620	14.62170	14.62170		19.74	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	35.28000	0.03528	36.39330	0.03639	35.280	17.64	0.08	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	291.35810	0.29136	271.76890	0.27177	291.358	19.16	0.38	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	277.34670	0.27735	327.14950	0.32715	277.347	20.83	0.37	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	784.04880	0.78405	735.06170	0.73506	784.049	21.09	0.66	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	80.16780	0.08017	102.54360	0.10254	80.168	23.68	0.13	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.55710	14.55710	14.65380	14.65380		19.63	0.00	0.00	0	14.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	724.37850	0.72438	678.77290	0.67877	724.379	20.61	0.61	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	88.79620	0.08880	110.80650	0.11081	88.796	23.79	0.13	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.56550	14.56550	14.66200	14.66200		19.72	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	1,077.43390	1.07743	1,168.84170	1.16884	1,077.434	18.19	0.82	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	643.17340	0.64317	717.74360	0.71774	643.173	19.18	0.62	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry			14.58520	14.58520	14.68130	14.68130		19.80	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	64.10700	0.06411	67.94250	0.06794	64.107	17.93	0.11	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,234.18970	1.23419	1,175.28500	1.17528	1,234.190	22.07	0.74	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	62.61540	0.06262	78.22600	0.07823	62.615	25.04	0.09	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.61620	14.61620	14.71170	14.71170		19.74	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	8.13820	0.00814	9.46540	0.00947	8.138	21.06	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	119.94310	0.11994	115.97210	0.11597	119.943	18.15	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	18.50680	0.01851	29.20780	0.02921	18.507	29.11	0.03	0.00	0	400.00
\$ / R	On 13/12/2016	Any day expiry			14.65880	14.65880	14.75400	14.75400		19.82	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.66170	14.66170	14.75690	14.75690		19.82	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.67610	14.67610	14.77140	14.77140		19.75	0.00	251,269,508.10	17,121	117,478.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	12.03150	0.01203	12.90900	0.01291	12.032	20.30	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	35.75090	0.03575	40.54160	0.04054	35.751	18.52	0.06	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	63.16910	0.06317	69.96380	0.06996	63.169	17.75	0.09	0.00	0	148,350.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	94.27780	0.09428	92.49910	0.09250	94.278	17.93	0.13	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,451.49440	1.45149	1,542.89920	1.54290	1,451.494	18.03	0.85	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	115.39440	0.11539	111.49920	0.11150	115.394	18.03	0.15	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	117.29700	0.11730	113.32520	0.11333	117.297	18.04	0.15	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	148.60460	0.14860	143.36860	0.14337	148.605	18.16	0.18	0.00	0	25,586.00

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\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Call	1,175.00470	1.17500	1,263.00260	1.26300	1,175.005	18.32	0.77	0.00	0	1,230.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Put	198.90470	0.19890	191.60260	0.19160	198.905	18.32	0.23	0.00	0	3,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.75	Put	213.90510	0.21391	205.20160	0.20520	213.905	18.40	0.24	0.00	0	12,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.77	Put	220.10770	0.22011	210.81780	0.21082	220.108	18.43	0.24	0.00	0	19,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Call	975.79740	0.97580	1,055.17260	1.05517	975.797	18.78	0.70	0.00	0	3,450.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Put	299.69740	0.29970	283.77260	0.28377	299.697	18.78	0.30	0.00	0	88,390.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.08	Call	927.07030	0.92707	1,005.01560	1.00502	927.070	18.90	0.68	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.09	Call	921.10860	0.92111	998.87340	0.99887	921.109	18.91	0.67	0.00	0	1,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.10	Put	339.07880	0.33908	321.35660	0.32136	339.079	18.93	0.33	0.00	0	2,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.12	Put	347.30320	0.34730	329.21340	0.32921	347.303	18.96	0.33	0.00	0	5,550.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.18	Call	868.77060	0.86877	944.85770	0.94486	868.771	19.05	0.65	0.00	0	4,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Put	381.35730	0.38136	361.76550	0.36177	381.357	19.08	0.35	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Put	403.57820	0.40358	383.02330	0.38302	403.578	19.15	0.37	0.00	0	1,040.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.30	Put	426.51100	0.42651	404.98060	0.40498	426.511	19.23	0.38	0.00	0	3,100.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.34	Call	781.47290	0.78147	854.44700	0.85445	781.473	19.29	0.61	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	499.54990	0.49955	475.00680	0.47501	499.550	19.45	0.42	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Call	701.38630	0.70139	771.11530	0.77112	701.386	19.53	0.57	0.00	0	100.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	525.28630	0.52529	499.71530	0.49972	525.286	19.53	0.43	0.00	0	77,649.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	595.36580	0.59537	567.08290	0.56708	595.366	19.72	0.47	0.00	0	5,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.66	Put	612.30110	0.61230	583.26210	0.58326	612.301	19.77	0.47	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	635.58100	0.63558	605.19260	0.60519	635.581	19.85	0.48	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	695.56630	0.69557	661.79340	0.66179	695.566	20.04	0.51	0.00	0	56,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	548.84670	0.54885	608.34420	0.60834	548.847	20.16	0.48	0.00	0	5,550.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.98	Put	809.68370	0.80968	770.15350	0.77015	809.684	20.38	0.55	0.00	0	1,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	498.93130	0.49893	554.23940	0.55424	498.931	20.42	0.44	0.00	0	2,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	822.83130	0.82283	782.83940	0.78284	822.831	20.42	0.56	0.00	0	29,368.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	959.65370	0.95965	914.59190	0.91459	959.654	20.82	0.60	0.00	0	6,985.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	966.74440	0.96674	921.40210	0.92140	966.744	20.84	0.60	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	381.18300	0.38118	426.03210	0.42603	381.183	21.24	0.36	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,105.08300	1.10508	1,054.63210	1.05463	1,105.083	21.24	0.64	0.00	0	31,590.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.48	Call	361.39690	0.36140	404.31850	0.40432	361.397	21.41	0.34	0.00	0	3,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Call	356.62420	0.35662	399.12230	0.39912	356.624	21.45	0.34	0.00	0	750.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,180.52420	1.18052	1,127.72230	1.12772	1,180.524	21.45	0.66	0.00	0	69,895.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	1,234.33360	1.23433	1,180.08010	1.18008	1,234.334	21.60	0.67	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	1,320.46520	1.32047	1,264.00280	1.26400	1,320.465	21.83	0.69	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	1,416.47240	1.41647	1,357.70850	1.35771	1,416.472	22.08	0.71	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.85	Call	283.16840	0.28317	318.77670	0.31878	283.168	22.18	0.28	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Call	255.66510	0.25567	289.84450	0.28984	255.665	22.45	0.26	0.00	0	25,436.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	1,579.56510	1.57957	1,518.44450	1.51844	1,579.565	22.45	0.74	0.00	0	32,950.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.31	Call	207.39370	0.20739	237.71230	0.23771	207.394	22.99	0.21	0.00	0	66,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	1,980.30050	1.98030	1,912.99180	1.91299	1,980.300	23.28	0.81	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	2,033.03440	2.03303	1,964.89530	1.96490	2,033.034	23.38	0.81	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	176.78110	0.17678	203.67100	0.20367	176.781	23.42	0.19	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	2,175.13590	2.17514	2,104.89530	2.10490	2,175.136	23.67	0.83	0.00	0	3,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	153.03500	0.15303	177.10270	0.17710	153.035	23.81	0.16	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	139.77950	0.13978	162.20480	0.16220	139.780	24.05	0.15	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	135.36310	0.13536	157.22700	0.15723	135.363	24.14	0.15	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	131.94090	0.13194	153.37000	0.15337	131.941	24.21	0.14	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	104.80850	0.10481	120.87970	0.12088	104.809	25.00	0.12	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	99.80910	0.09981	113.19690	0.11320	99.809	25.32	0.11	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	93.18410	0.09318	103.18010	0.10318	93.184	25.78	0.10	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	92.02110	0.09202	101.89220	0.10189	92.021	25.87	0.10	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	81.27840	0.08128	89.99930	0.09000	81.278	26.76	0.09	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	79.44250	0.07944	87.96350	0.08796	79.443	26.93	0.09	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	78.25740	0.07826	86.65140	0.08665	78.257	27.05	0.08	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	77.67700	0.07768	86.00670	0.08601	77.677	27.11	0.08	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	54.84430	0.05484	66.46880	0.06647	54.844	28.78	0.06	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	51.06200	0.05106	64.72720	0.06473	51.062	28.78	0.06	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	50.25470	0.05025	64.35180	0.06435	50.255	28.78	0.06	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	44.56520	0.04457	60.26330	0.06026	44.565	28.78	0.05	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	41.10930	0.04111	55.92580	0.05593	41.109	28.78	0.05	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	28.41960	0.02842	39.74760	0.03975	28.420	28.78	0.03	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	27.26160	0.02726	38.24770	0.03825	27.262	28.78	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	25.93020	0.02593	36.51730	0.03652	25.930	28.78	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	23.05650	0.02306	32.75960	0.03276	23.057	28.78	0.03	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	20.65800	0.02066	29.59660	0.02960	20.658	28.78	0.03	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	19.30060	0.01930	27.79470	0.02779	19.301	28.78	0.02	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	17.12500	0.01712	24.88650	0.02489	17.125	28.78	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	16.26530	0.01627	23.72980	0.02373	16.265	28.78	0.02	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	10.16380	0.01016	15.36980	0.01537	10.164	28.78	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	7.51520	0.00752	11.63080	0.01163	7.515	28.78	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	7.12210	0.00712	11.06810	0.01107	7.122	28.78	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.74820	14.74820	14.84410	14.84410		19.79	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	311.16610	0.31117	299.74220	0.29974	311.166	18.50	0.29	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	301.70080	0.30170	334.08050	0.33408	301.701	22.45	0.27	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.78280	14.78280	14.87890	14.87890		19.80	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	382.44140	0.38244	367.14710	0.36715	382.441	18.64	0.32	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	390.86270	0.39086	427.93850	0.42794	390.863	21.76	0.32	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.91830	14.91830	15.01560	15.01560		19.77	0.00	13,605,489.60	912	83,363.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	29.04830	0.02905	23.45670	0.02346	29.048	16.43	0.04	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	120.90040	0.12090	110.13720	0.11014	120.900	17.46	0.12	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	430.16570	0.43017	416.02720	0.41603	430.166	18.53	0.31	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	694.36840	0.69437	660.89300	0.66089	694.368	19.37	0.42	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,042.26430	1.04226	997.63710	0.99764	1,042.264	20.30	0.53	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,128.59200	1.12859	1,081.42650	1.08143	1,128.592	20.51	0.55	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,367.18870	1.36719	1,313.47590	1.31348	1,367.189	21.05	0.60	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,396.51970	1.39652	1,341.92350	1.34192	1,396.520	21.12	0.61	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,195.63430	2.19563	2,128.35590	2.12836	2,195.634	22.74	0.73	0.00	0	1,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	283.56170	0.28356	307.67190	0.30767	283.562	23.52	0.21	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	188.60670	0.18861	197.23400	0.19723	188.607	25.54	0.14	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	188.08270	0.18808	196.66810	0.19667	188.083	25.56	0.14	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	162.57520	0.16258	169.16260	0.16916	162.575	26.81	0.12	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	147.50010	0.14750	154.34630	0.15435	147.500	27.59	0.11	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	47.77890	0.04778	58.55260	0.05855	47.779	27.59	0.04	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			15.00510	15.00510	15.10330	15.10330		19.84	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	401.55020	0.40155	388.77630	0.38878	401.550	18.44	0.28	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	396.06290	0.39606	425.73890	0.42574	396.063	22.87	0.27	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			15.04280	15.04280	15.14130	15.14130		19.86	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	467.87310	0.46787	452.77080	0.45277	467.873	18.54	0.30	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	491.34470	0.49134	523.83440	0.52383	491.345	22.30	0.31	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.20270	15.20270	15.30300	15.30300		19.91	0.00	0.00	0	149,681.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	509.87870	0.50988	493.32220	0.49332	509.879	18.52	0.30	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	558.15700	0.55816	540.08400	0.54008	558.157	18.62	0.31	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	885.06250	0.88506	846.50460	0.84650	885.063	19.45	0.42	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,257.15730	1.25716	1,210.77680	1.21078	1,257.157	20.32	0.51	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,444.91220	1.44491	1,393.97510	1.39398	1,444.912	20.70	0.54	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	733.29880	0.73330	774.09280	0.77409	733.299	21.38	0.40	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	625.74770	0.62575	660.40800	0.66041	625.748	22.06	0.35	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	394.96800	0.39497	418.47820	0.41848	394.968	23.89	0.23	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	349.81130	0.34981	361.84020	0.36184	349.811	24.77	0.21	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	284.16450	0.28416	291.68890	0.29169	284.165	26.77	0.16	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.27090	15.27090	15.37220	15.37220		19.94	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	463.07600	0.46308	443.91380	0.44391	463.076	18.39	0.27	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	468.32800	0.46833	494.09090	0.49409	468.328	23.55	0.26	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.47970	15.47970	15.58330	15.58330		20.11	0.00	0.00	0	2,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	144.88190	0.14488	140.27550	0.14028	144.882	16.51	0.11	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	421.51080	0.42151	399.15440	0.39915	421.511	18.11	0.23	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.80890	15.80890	15.90970	15.90970		20.86	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.13820	16.13820	16.23620	16.23620		21.38	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.46740	16.46740	16.56270	16.56270		21.73	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	482.71610	0.48272	449.45570	0.44946	482.716	18.66	0.19	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.41900	14.41900	14.51180	14.51180		19.44	0.00	173,028.00	12	610.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.67610	14.67610	14.77140	14.77140		19.75	0.00	146,761.00	10	166.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.91830	14.91830	15.01560	15.01560		19.77	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.20270	15.20270	15.30300	15.30300		19.91	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			19.13290	19.13290	19.27940	19.27940		18.62	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,067.17780	2.06718	1,921.30860	1.92131	2,067.178	34.23	1.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.09390	0.00009	0.03120	0.00003	0.094	93.75	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.17670	19.17670	19.32330	19.32330		18.75	0.00	747,891.30	39	47,511.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Call	433.82430	0.43382	583.75700	0.58376	433.824	18.39	0.66	0.00	0	1,050.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	157.12430		0.15712		160.45700	0.16046	157.124	18.39	0.34	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	0.68400		0.00068		1.45190	0.00145	0.684	28.40	0.00	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	0.24170		0.00024		0.50130	0.00050	0.242	32.98	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.06490		0.00006		0.04540	0.00005	0.065	39.26	0.00	0.00	0	800.00
£ / R	On 05/10/2016	Any day expiry			19.24310		19.24310		19.39040	19.39040		19.11	0.00	0.00	0	112.00
£ / R	On 27/10/2016	Any day expiry			19.33760		19.33760		19.48810	19.48810		19.20	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.55790		19.55790		19.70810	19.70810		19.19	0.00	97,789.50	5	21,206.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	88.22930		0.08823		96.62230	0.09662	88.229	19.21	0.09	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,122.42750		2.12243		2,021.58990	2.02159	2,122.428	20.85	0.77	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	53.70190		0.05370		52.68900	0.05269	53.702	24.63	0.05	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.91740		19.91740		20.07210	20.07210		18.90	0.00	0.00	0	3,559.00
£ / R	On 25/04/2017	Any day expiry			20.10610		20.10610		20.26220	20.26220		18.86	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.34590		20.34590		20.50420	20.50420			0.00	0.00	0	12,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			21.25160		21.25160		21.41610	21.41610		18.28	0.00	0.00	0	0.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13943		0.13943		0.13936	0.13936		22.01	0.00	3,346.32	24	18,294.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14255		0.14255		0.14247	0.14247		19.92	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14551		0.14551		0.14544	0.14544		19.55	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14903		0.14903		0.14898	0.14898		19.98	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.15245		0.15245		0.15242	0.15242		20.62	0.00	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.07910		16.07910		16.20960	16.20960		19.14	0.00	11,625,189.30	723	36,159.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	6.52370		0.00652		16.56280	0.01656	6.524	20.75	0.03	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	389.94390		0.38994		512.63190	0.51263	389.944	18.53	0.69	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	71.00760		0.07101		122.84100	0.12284	71.008	21.28	0.20	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			16.11840		16.11840		16.24930	16.24930		18.98	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			16.35030		16.35030		16.48480	16.48480		18.76	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.43470		16.43470		16.56850	16.56850		18.82	0.00	57,800,839.90	3,517	23,484.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	633.72910		0.63373		709.02680	0.70903	633.729	18.91	0.50	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	955.10360		0.95510		879.87010	0.87987	955.104	19.58	0.58	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	15.58490		0.01558		26.23360	0.02623	15.585	25.22	0.02	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.77290		16.77290		16.91010	16.91010		18.82	0.00	0.00	0	4,905.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.17430		17.17430		17.31560	17.31560		19.03	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.56030		17.56030		17.70810	17.70810		19.29	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.98630		17.98630		18.13270	18.13270		19.95	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.12264		99.12264		99.46989	99.46989			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.24426		96.24426		96.60089	96.60089			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.04746		95.04746		95.40843	95.40843			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.14070		97.14070		97.50128	97.50128			0.00	0.00	0	218.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.08193		100.08193		100.08541	100.08541			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.05420		100.05420		100.06281	100.06281			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.72991		99.72991		99.74666	99.74666			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 21/09/2017	Interest Rate Swap	99.85040	99.85040	99.85040	99.87749	99.87749				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.19871	100.19871	100.19871	100.23657	100.23657				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.55353	99.55353	99.55353	99.60115	99.60115				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.29523	99.29523	99.29523	99.34879	99.34879				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.47663	99.47663	99.47663	99.52040	99.52040				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.77043	98.77043	98.77043	98.95387	98.95387				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	98.15372	98.15372	98.15372	98.34310	98.34310				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	97.50685	97.50685	97.50685	97.70100	97.70100				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.82805	97.82805	97.82805	98.02736	98.02736				0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future	502.13200	502.13200	502.13200	500.63000	500.63000				0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	511.83200	511.83200	511.83200	510.31700	510.31700				0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	580.97900	580.97900	580.97900	577.63200	577.63200				0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	592.20300	592.20300	592.20300	588.80900	588.80900				0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	529.24100	529.24100	529.24100	526.24300	526.24300				0.00	0.00	0	718.00
ALBI	On 02/02/2017	Index Future	539.46500	539.46500	539.46500	536.42600	536.42600				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	550.35000	550.35000	550.35000	547.26100	547.26100				0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.92830	10.92830	10.92830	10.95630	10.95630			14.75	0.00	0.00	0	10,549.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.09880	11.09880	11.09880	11.12830	11.12830			14.78	0.00	0.00	0	1,725.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.26160	11.26160	11.26160	11.29160	11.29160			14.84	0.00	0.00	0	3,582.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.45430	11.45430	11.45430	11.48520	11.48520			15.25	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.64330	11.64330	11.64330	11.67660	11.67660			15.62	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.87100	11.87100	11.87100	11.90340	11.90340			16.37	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.15550	11.15550	11.15550	11.14450	11.14450			15.25	0.00	0.00	0	4,340.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.35950	11.35950	11.35950	11.34890	11.34890			15.50	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.55270	11.55270	11.55270	11.54250	11.54250			15.52	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.78030	11.78030	11.78030	11.77070	11.77070			15.89	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.70820	14.70820	14.70820	14.80990	14.80990			18.65	0.00	6,839,313.00	465	2,157.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.05210	15.05210	15.05210	15.15620	15.15620			19.09	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.37980	15.37980	15.37980	15.48770	15.48770			19.19	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.76860	15.76860	15.76860	15.88020	15.88020			19.62	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.15370	2.15370	2.15370	2.16630	2.16630			16.81	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.18200	2.18200	2.18200	2.19510	2.19510			17.01	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.20850	2.20850	2.20850	2.22210	2.22210			16.82	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.23890	2.23890	2.23890	2.25330	2.25330			18.21	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH/R	On 28/11/2016	Any day expiry		2.17540	2.17540		2.18860	2.18860		17.15	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.16080	2.16080		2.17840	2.17840		15.62	0.00	0.00	0	100.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.20980	2.20980		2.22770	2.22770		16.02	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.25490	2.25490		2.27330	2.27330		16.34	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		10.39402	78.30440		10.46632	77.83703			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future		10.47281	79.81739		10.54718	79.34320			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.54052	77.63335		10.61713	77.15078			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		10.51215	82.58760		10.58449	82.05046			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future		10.58584	84.18367		10.66019	83.63849			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.65327	81.62017		10.72986	81.06527			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		527.23900	527.23900		524.40100	524.40100			0.00	21,089,560.00	4	420.00
GOVI	On 02/02/2017	GOVI		537.42400	537.42400		534.54800	534.54800			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI		548.26800	548.26800		545.34500	545.34500			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.85950	1.85950		1.87120	1.87120		18.69	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.89450	1.89450		1.90640	1.90640		19.51	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.92690	1.92690		1.93920	1.93920		19.62	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.96470	1.96470		1.97730	1.97730		19.37	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		128.60855	128.60855		128.60469	128.60469			0.00	0.00	0	3,044.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future	107.61015		107.61015		107.60656	107.60656			0.00	0.00	0	4,575.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future	135.48721		135.48721		135.25214	135.25214			0.00	0.00	0	20,843.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future	133.27917		133.27917		133.27464	133.27464			0.00	9,329,541.90	70	17,660.00
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	144.03928		144.03928		144.03455	144.03455			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	249.72300		249.72300		249.68700	249.68700			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	254.56300		254.56300		254.53400	254.53400			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.71400		259.71400		259.69000	259.69000			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	676.81600		676.81600		676.77800	676.77800			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	689.95700		689.95700		689.92100	689.92100			0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.40000		92.60000		7.43000	92.57000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.44000		92.56000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.47000		92.53000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.53000		92.47000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.56000		92.44000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.61000		92.39000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.64000		92.36000		7.70000	92.30000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.74000		92.26000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.76000		92.24000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.78000		92.22000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.79000		92.21000		7.82000	92.18000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14210		0.14210		0.14310	0.14310			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14240		0.14240		0.14280	0.14280			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.14230		0.14230		0.14230	0.14230			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.14280		0.14280		0.13930	0.13930			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.08920		0.08920		0.08920	0.08920			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.04170		0.04170		0.04170	0.04170			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.04040		0.04040		0.04050	0.04050			0.00	0.00	0	0.00
NGN / R	On 19/06/2017	Foreign Exchange Future	0.03910		0.03910		0.03930	0.03930			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.52960		10.52960		10.55930	10.55930		15.42	0.00	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.67860		10.67860		10.70910	10.70910		15.64	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.82410		10.82410		10.85630	10.85630		15.83	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.99780		10.99780		11.03070	11.03070		16.59	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.34180		1.34180		1.34750	1.34750			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.35760		1.35760		1.36350	1.36350			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.37220		1.37220		1.37820	1.37820			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.38830		1.38830		1.39450	1.39450			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.33000		1.33000		1.33160	1.33160			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.33260		1.33260		1.33420	1.33420			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.33510		1.33510		1.33670	1.33670			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.33830		1.33830		1.33990	1.33990			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11510		1.11510		1.11700	1.11700			0.00	22,302.00	20	13,286.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11980		1.11980		1.12170	1.12170			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12430		1.12430		1.12620	1.12620			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.12970		1.12970		1.13150	1.13150			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.87160		114.72424		8.96445	114.07124		8.99	0.00	29,369,405.44	256	99,535.00
R186	On 03/11/2016	Bond Future	8.30	Call	357.68000		0.35768		283.48000	0.28348	357.680	8.93	0.17	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	3,228.08000		3.22808		3,746.58000	3.74658	3,228.080	9.00	0.72	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	1,881.03000		1.88103		2,286.28000	2.28628	1,881.030	9.18	0.53	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	1,598.59000		1.59859		1,970.24000	1.97024	1,598.590	9.23	0.47	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	1,027.36000		1.02736		1,314.75000	1.31475	1,027.360	9.35	0.35	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,094.43000		3.09443		2,688.62000	2.68862	3,094.430	9.41	0.71	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,128.89000		4.12889		3,650.79000	3.65079	4,128.890	9.53	0.81	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.91293		111.63766		9.00908	110.97518		9.16	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,285.12000		1.28512		1,110.56000	1.11056	1,285.120	9.14	0.31	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,729.45000		2.72945		3,095.72000	3.09572	2,729.450	9.40	0.49	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,389.10000		1.38910		1,626.65000	1.62665	1,389.100	9.70	0.30	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	1,199.45000		1.19945		1,413.99000	1.41399	1,199.450	9.76	0.27	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.94328		113.89205		9.04311	113.21795		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			303.29028		303.29028		303.28165	303.28165			0.00	0.00	0	875.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			249.87267		249.87267		249.86442	249.86442			0.00	0.00	0	36,334.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 03/11/2016	Bond Future		8.58410	97.45886		8.66729	97.07077		6.76	0.00	0.00	0	12,662.00
R2023	On 02/02/2017	Bond Future		8.62780	99.34192		8.71483	98.94909		6.50	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future		8.64977	97.41279		8.74113	97.01353		6.46	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future		7.67544	101.67910		7.75290	101.61610		0.91	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future		7.63892	103.64373		7.74499	103.58238		0.64	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future		7.14304	101.56106		7.31746	101.50004		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		9.24740	92.74211		9.33474	92.12980			0.00	709,662,625.72	7,652	33,286.00
R2030	On 02/02/2017	Bond Future		9.29138	90.52810		9.38127	89.90663			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		9.32953	92.35655		9.42224	91.72391			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		9.34400	92.03080		9.43130	91.37460		12.78	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future		9.39035	93.80917		9.48009	93.14287		12.51	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		9.42724	91.54260		9.51964	90.86430		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		9.43497	96.82987		9.50692	96.23405			0.00	18,978,654.52	196	4,315.00
R2035	On 02/02/2017	Bond Future		9.48337	98.70076		9.55723	98.09621			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.51926	96.18763		9.59517	95.57226			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		9.50225	93.35066		9.57410	92.75819		14.26	0.00	93,724,062.64	1,004	38,537.00
R2037	On 02/02/2017	Bond Future		9.54666	90.89809		9.62034	90.29675		14.64	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.58593	92.73405		9.66161	92.12199		14.41	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		7.89662	103.24415		7.96730	103.10859		2.21	0.00	0.00	0	28,913.00
R204	On 02/02/2017	Bond Future		7.90705	101.19847		7.98629	101.06314		2.01	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.86537	103.24186		7.95669	103.10538		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		9.53184	97.48161		9.60366	96.84508		14.91	0.00	0.00	0	3,669.00
R2040	On 02/02/2017	Bond Future		9.57572	94.85854		9.64935	94.21235		15.32	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.61456	96.77450		9.69015	96.11679		15.08	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 03/11/2016	Bond Future			9.55599		94.58205		9.62267	93.98507		15.62	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future			9.59872		92.02805		9.66702	91.42212		16.06	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.63654		93.88688		9.70660	93.27018		15.81	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			9.52705		93.93015		9.59375	93.31667		16.22	0.00	0.00	0	61,875.00
R2048	On 02/02/2017	Bond Future			9.57144		95.74511		9.63978	95.12232		15.93	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.60472		93.23571		9.67476	92.60184		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			8.15183		99.78292		8.23150	99.56686		3.42	0.00	178,411,860.96	1,788	52,265.00
R207	On 02/02/2017	Bond Future			8.17980		98.06830		8.26596	97.85086		3.23	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,057.28000		2.05728		1,891.42000	1.89142	2,057.280	3.43	0.81	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.18670		100.04861		8.28111	99.82833		2.93	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.15237		98.50771		8.25764	98.28247		2.74	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,100.26000		1.10026		992.28000	0.99228	1,100.260	2.83	0.52	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			8.34160		94.95656		8.42031	94.68241		4.86	0.00	0.00	0	30,188.00
R208	On 02/02/2017	Bond Future			8.37922		96.79144		8.46265	96.51466		4.54	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.39424		95.34139		8.48337	95.06050		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			9.39014		72.85869		9.46189	72.36343		14.77	0.00	0.00	0	37,619.00
R209	On 03/11/2016	Bond Future	8.81	Call	404.21000		0.40421		348.33000	0.34833	404.210	14.67	0.18	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	486.34000		0.48634		420.06000	0.42006	486.340	14.70	0.21	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	3,279.65000		3.27965		3,672.93000	3.67293	3,279.650	14.81	0.70	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	3,227.93000		3.22793		3,618.82000	3.61882	3,227.930	14.82	0.70	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	1,946.64000		1.94664		2,258.32000	2.25832	1,946.640	15.08	0.52	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,873.66000		1.87366		1,665.99000	1.66599	1,873.660	15.16	0.53	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	1,570.02000		1.57002		1,848.49000	1.84849	1,570.020	15.18	0.45	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.43113		74.26657		9.50459	73.76378		14.56	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.46376		72.61409		9.53909	72.10227		15.01	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future	186.68557		186.68557		186.86712	186.86712			0.00	0.00	0	2,182.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future	141.71549		141.71549		141.70970	141.70970			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	148.09784		148.09784		148.09361	148.09361			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	9.26338	83.56926			9.35064	82.97530		12.49	0.00	0.00	0	42,521.00
R213	On 02/02/2017	Bond Future	9.30904	85.18399			9.39875	84.58086		12.27	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.34172	83.34981			9.43402	82.73580		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	9.48114	73.08633			9.55289	72.56994		15.61	0.00	0.00	0	29,194.00
R214	On 02/02/2017	Bond Future	9.52413	74.49844			9.59759	73.97416		15.35	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.55608	72.70246			9.63134	72.16868		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	25,140.83000	25,140.83000			25,297.67000	25,297.67000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,616.65000	25,616.65000			25,778.07000	25,778.07000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.62500	10.62500			10.66860	10.66860		16.19	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.81250	10.81250			10.85650	10.85650		16.23	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.99070	10.99070			11.03460	11.03460		16.31	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.88070	4.88070			4.89010	4.89010		14.88	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.87610	4.87610			4.88510	4.88510		14.88	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.87130	4.87130			4.87930	4.87930		14.83	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.46010	1.46010			1.47520	1.47520			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.39550	1.39550			1.41090	1.41090			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.34130	1.34130			1.35690	1.35690			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.28910	1.28910			1.29930	1.29930			0.00	0.00	0	0.00

Total for Derivatives : 1,826,611,774.70 63,204 3 972 472.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Grand Total:											1,826,611,774.70	63,204	3 972 472.00