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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 04/11/2016

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On 07/11/2016	Any day expiry		13.60810	13.60810		13.42200	13.42200		14.20	0.00	0.00	0	288.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,342.18160	1.34218	1,529.00550	1.52901	1,342.182	36.16	1.00	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	0.05400	0.00005	0.08160	0.00008	0.054	58.69	0.00	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry		13.61040	13.61040		13.42130	13.42130		25.16	0.00	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	180.30520	0.18031	112.31520	0.11232	180.305	25.16	0.52	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	119.09960	0.11910	72.73100	0.07273	119.100	25.78	0.39	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	102.83380	0.10283	62.55120	0.06255	102.834	25.99	0.35	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	54.96820	0.05497	33.37900	0.03338	54.968	26.81	0.21	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	39.35440	0.03935	24.65160	0.02465	39.354	27.23	0.16	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	33.14620	0.03315	21.43290	0.02143	33.146	27.44	0.14	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	23.31840	0.02332	16.25200	0.01625	23.318	27.85	0.10	0.00	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	15.09110	0.01509	10.83340	0.01083	15.091	29.18	0.07	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	6.08960	0.00609	3.94260	0.00394	6.090	33.68	0.03	0.00	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry		13.62190	13.62190		13.43270	13.43270		23.15	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry		13.62420	13.62420		13.43550	13.43550		22.94	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry		13.62710	13.62710		13.43820	13.43820		22.93	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 17/11/2016	Any day expiry	13.26	Put	84.42650	0.08443	133.63090	0.13363	84.426	21.86	0.25	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,975.84300	1.97584	2,163.71440	2.16371	1,975.843	30.90	0.99	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	0.94060	0.00094	0.87080	0.00087	0.941	42.86	0.00	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.65850	13.65850	13.46900	13.46900		19.97	0.00	0.00	0	6,970.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	1.91130	0.00191	2.86840	0.00287	1.911	23.49	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	202.00410	0.20200	287.60620	0.28761	202.004	19.73	0.40	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.08370	0.00008	0.04760	0.00005	0.084	38.77	0.00	0.00	0	400.00
\$ / R	On 05/12/2016	Any day expiry			13.67850	13.67850	13.48860	13.48860		19.88	0.00	0.00	0	0.00
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	287.44640	0.28745	217.05870	0.21706	287.446	20.19	0.48	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry			13.68130	13.68130	13.49140	13.49140		19.94	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	13.60	Put	279.94410	0.27994	383.80460	0.38380	279.944	19.80	0.45	0.00	0	7,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	122.70740	0.12271	92.26400	0.09226	122.707	21.95	0.24	0.00	0	7,000.00
\$ / R	On 12/12/2016	Any day expiry			13.69850	13.69850	13.50810	13.50810		19.55	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	1,135.77620	1.13578	1,306.80310	1.30680	1,135.776	22.62	0.84	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			13.70140	13.70140	13.51080	13.51080		19.53	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.70430	13.70430	13.51360	13.51360		19.50	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			13.70720	13.70720	13.51640	13.51640		20.17	0.00	0.00	0	94.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.71870	13.71870	13.52750	13.52750		19.83	0.00	529,829,912.70	38,621	404,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	7.34210	0.00734	10.53420	0.01053	7.342	21.12	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	38.55140	0.03855	61.63790	0.06164	38.551	18.69	0.09	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	58.23170	0.05823	89.92130	0.08992	58.232	18.74	0.13	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	103.55590	0.10356	154.47860	0.15448	103.556	18.83	0.20	27,149,837.50	10,000	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	165.23000	0.16523	234.22560	0.23423	165.230	19.15	0.28	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	586.08500	0.58608	474.19160	0.47419	586.085	19.32	0.67	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	207.38500	0.20738	286.69160	0.28669	207.385	19.32	0.33	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	211.17790	0.21118	291.34980	0.29135	211.178	19.33	0.33	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	230.80370	0.23080	315.29700	0.31530	230.804	19.40	0.35	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	264.47730	0.26448	355.86900	0.35587	264.477	19.52	0.39	0.00	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	273.33570	0.27334	366.44010	0.36644	273.336	19.54	0.39	0.00	0	26,886.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	371.45850	0.37146	484.86980	0.48487	371.458	19.83	0.48	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	390.15850	0.39016	312.36980	0.31237	390.158	19.83	0.52	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	399.95860	0.39996	517.23120	0.51723	399.959	19.97	0.50	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	411.64740	0.41165	530.43390	0.53043	411.647	20.02	0.51	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	276.03240	0.27603	219.54820	0.21955	276.032	20.66	0.40	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	557.33240	0.55733	692.04820	0.69205	557.332	20.66	0.60	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	260.26070	0.26026	206.87440	0.20687	260.261	20.80	0.39	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	251.20040	0.25120	199.61160	0.19961	251.200	20.89	0.38	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	248.24800	0.24825	197.24540	0.19725	248.248	20.92	0.37	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	626.62620	0.62663	767.40650	0.76741	626.626	20.94	0.63	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	640.88070	0.64088	782.81100	0.78281	640.881	21.00	0.64	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	223.09160	0.22309	177.14930	0.17715	223.092	21.17	0.34	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	217.83940	0.21784	172.96300	0.17296	217.839	21.22	0.34	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	699.13940	0.69914	845.46300	0.84546	699.139	21.22	0.66	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	205.21930	0.20522	162.92320	0.16292	205.219	21.36	0.32	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	736.51930	0.73652	885.42320	0.88542	736.519	21.36	0.68	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	774.60100	0.77460	925.81730	0.92582	774.601	21.50	0.70	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	797.77480	0.79777	950.32130	0.95032	797.775	21.58	0.70	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	184.25120	0.18425	146.03430	0.14603	184.251	21.61	0.29	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	171.44640	0.17145	135.74580	0.13575	171.446	21.78	0.28	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	892.68380	0.89268	1,050.22530	1.05023	892.684	21.91	0.74	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	151.90110	0.15190	120.17890	0.12018	151.901	22.05	0.25	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	933.20110	0.93320	1,092.67890	1.09268	933.201	22.05	0.75	0.00	0	42,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	941.37250	0.94137	1,101.22400	1.10122	941.373	22.08	0.75	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	134.55900	0.13456	106.40680	0.10641	134.559	22.32	0.23	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,041.05310	1.04105	1,205.09630	1.20510	1,041.053	22.40	0.78	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	1,066.41790	1.06642	1,231.42370	1.23142	1,066.418	22.48	0.79	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	120.64930	0.12065	95.38660	0.09539	120.649	22.56	0.21	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,100.49540	1.10050	1,266.73610	1.26674	1,100.495	22.59	0.80	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,186.90360	1.18690	1,355.99010	1.35599	1,186.904	22.86	0.82	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	103.07930	0.10308	81.49810	0.08150	103.079	22.91	0.18	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	98.21670	0.09822	77.65870	0.07766	98.217	23.02	0.17	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	82.97930	0.08298	65.13950	0.06514	82.979	23.40	0.15	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,364.27930	1.36428	1,537.63950	1.53764	1,364.279	23.40	0.85	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	73.41010	0.07341	57.33740	0.05734	73.410	23.65	0.13	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	64.78660	0.06479	50.47910	0.05048	64.787	23.88	0.12	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,546.08660	1.54609	1,722.97910	1.72298	1,546.087	23.88	0.88	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,555.28380	1.55528	1,732.34100	1.73234	1,555.284	23.91	0.88	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	58.63640	0.05864	45.59730	0.04560	58.636	24.07	0.11	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	50.51200	0.05051	39.16230	0.03916	50.512	24.34	0.10	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,731.81200	1.73181	1,911.66230	1.91166	1,731.812	24.34	0.90	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	45.74930	0.04575	35.39820	0.03540	45.749	24.53	0.09	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,825.93370	1.82593	2,007.01680	2.00702	1,825.934	24.58	0.91	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,892.24540	1.89225	2,074.10790	2.07411	1,892.245	24.74	0.92	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,997.08010	1.99708	2,180.04150	2.18004	1,997.080	24.99	0.93	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,112.21850	2.11222	2,296.22290	2.29622	2,112.219	25.27	0.94	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	29.10380	0.02910	22.29980	0.02230	29.104	25.39	0.06	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	24.30800	0.02431	18.54690	0.01855	24.308	25.73	0.05	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,305.60800	2.30561	2,491.04690	2.49105	2,305.608	25.73	0.95	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	21.33090	0.02133	16.22430	0.01622	21.331	25.99	0.04	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	16.87820	0.01688	12.69820	0.01270	16.878	26.45	0.03	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,765.23890	2.76524	2,952.86680	2.95287	2,765.239	26.79	0.97	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,824.03350	2.82403	3,012.11210	3.01211	2,824.033	26.83	0.97	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	12.35440	0.01235	9.37340	0.00937	12.354	26.84	0.03	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,981.28770	2.98129	3,170.36820	3.17037	2,981.288	26.95	0.98	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	8.83780	0.00884	7.12450	0.00712	8.838	27.00	0.02	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	7.12580	0.00713	5.99620	0.00600	7.126	27.10	0.02	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	6.59590	0.00660	5.64060	0.00564	6.596	27.14	0.01	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	6.19950	0.00620	5.37230	0.00537	6.200	27.17	0.01	0.00	0	51,333.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	3.36980	0.00337	3.36880	0.00337	3.370	27.45	0.01	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	2.83290	0.00283	2.96180	0.00296	2.833	27.53	0.01	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	2.19890	0.00220	2.37970	0.00238	2.199	27.65	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	2.09660	0.00210	2.25970	0.00226	2.097	27.67	0.01	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	1.21280	0.00121	1.31280	0.00131	1.213	27.75	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	1.08300	0.00108	1.17980	0.00118	1.083	27.75	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	1.00390	0.00100	1.09830	0.00110	1.004	27.75	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	0.96650	0.00097	1.05960	0.00106	0.967	27.75	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.21250	0.00021	0.25470	0.00025	0.213	27.75	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.17690	0.00018	0.21440	0.00021	0.177	27.75	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.16980	0.00017	0.20640	0.00021	0.170	27.75	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.12470	0.00012	0.15450	0.00015	0.125	27.75	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.10130	0.00010	0.12720	0.00013	0.101	27.75	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.03910	0.00004	0.05210	0.00005	0.039	27.75	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.03510	0.00004	0.04710	0.00005	0.035	27.75	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.03080	0.00003	0.04180	0.00004	0.031	27.75	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.02270	0.00002	0.03140	0.00003	0.023	27.75	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.01710	0.00002	0.02410	0.00002	0.017	27.75	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.01430	0.00001	0.02040	0.00002	0.014	27.75	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.01050	0.00001	0.01530	0.00002	0.011	27.75	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.00920	0.00001	0.01350	0.00001	0.009	27.75	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.00270	0.00000	0.00430	0.00000	0.003	27.75	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00120	0.00000	0.00210	0.00000	0.001	27.75	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00110	0.00000	0.00180	0.00000	0.001	27.75	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.72440	13.72440	13.53310	13.53310		19.79	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			13.74750	13.74750	13.55530	13.55530		19.49	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			13.76470	13.76470	13.57200	13.57200		19.24	0.00	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry			13.78970	13.78970	13.59620	13.59620		19.32	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	561.60580	0.56161	687.92360	0.68792	561.606	19.70	0.54	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	52.70120	0.05270	43.22560	0.04323	52.701	24.96	0.08	0.00	0	2,000.00
\$ / R	On 18/01/2017	Any day expiry			13.80290	13.80290	13.60910	13.60910		19.23	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	313.96620	0.31397	262.01540	0.26202	313.966	20.41	0.37	0.00	0	5,000.00
\$ / R	On 23/01/2017	Any day expiry			13.81600	13.81600	13.62190	13.62190		19.17	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			13.82130	13.82130	13.62710	13.62710		19.31	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	676.23700	0.67624	808.15620	0.80816	676.237	19.90	0.57	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	88.87390	0.08887	74.71920	0.07472	88.874	23.95	0.12	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			13.82660	13.82660	13.63220	13.63220		19.33	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	495.53020	0.49553	609.73480	0.60973	495.530	19.25	0.47	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	313.44170	0.31344	264.59380	0.26459	313.442	20.63	0.36	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			13.83710	13.83710	13.64250	13.64250		19.27	0.00	0.00	0	74.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.94670	13.94670	13.75060	13.75060		19.30	0.00	3,347,208.00	240	108,014.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	69.52390	0.06952	91.20600	0.09121	69.524	17.93	0.10	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	108.58870	0.10859	142.33590	0.14234	108.589	17.79	0.14	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	222.13310	0.22213	279.52760	0.27953	222.133	18.04	0.24	0.00	0	91,132.00

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	13.50	Put	407.34730	0.40735	497.35590	0.49736	407.347	18.59	0.36	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	730.77940	0.73078	853.25170	0.85325	730.779	19.59	0.51	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	506.87110	0.50687	441.91270	0.44191	506.871	19.98	0.44	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	860.17110	0.86017	991.31270	0.99131	860.171	19.98	0.56	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	928.15590	0.92816	1,063.31870	1.06332	928.156	20.17	0.58	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,106.83040	1.10683	1,251.99850	1.25200	1,106.830	20.65	0.63	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,563.89400	1.56389	1,724.51620	1.72452	1,563.894	21.85	0.73	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,672.41750	1.67242	1,834.78390	1.83478	1,672.418	22.12	0.75	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	239.84270	0.23984	208.69550	0.20870	239.843	22.32	0.24	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,961.72390	1.96172	2,130.91850	2.13092	1,961.724	22.69	0.79	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,996.51010	1.99651	2,166.41290	2.16641	1,996.510	22.76	0.80	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	195.65810	0.19566	170.48730	0.17049	195.658	22.86	0.20	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	150.77670	0.15078	131.73720	0.13174	150.777	23.56	0.16	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,913.25900	2.91326	3,100.10840	3.10011	2,913.259	24.46	0.88	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	88.51680	0.08852	82.08510	0.08209	88.517	26.01	0.09	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	55.11180	0.05511	46.00070	0.04600	55.112	28.35	0.06	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	54.70220	0.05470	45.65240	0.04565	54.702	28.35	0.06	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	35.79220	0.03579	29.63810	0.02964	35.792	28.35	0.04	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	26.65550	0.02666	21.95970	0.02196	26.656	28.35	0.03	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	5.04490	0.00504	4.05400	0.00405	5.045	28.35	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.02710	14.02710	13.83000	13.83000		19.38	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	669.58880	0.66959	780.17000	0.78017	669.589	19.22	0.46	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	142.30330	0.14230	131.19580	0.13120	142.303	24.56	0.13	0.00	0	1,000.00
\$ / R	On 21/04/2017	Any day expiry			14.05120	14.05120	13.85390	13.85390		19.35	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.06200	14.06200	13.86450	13.86450		19.31	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	597.88820	0.59789	699.75450	0.69975	597.888	18.92	0.42	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	766.72010	0.76672	882.78480	0.88278	766.720	19.40	0.48	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	433.78640	0.43379	386.20450	0.38620	433.786	21.10	0.34	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	189.26880	0.18927	169.99710	0.17000	189.269	23.68	0.17	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.21020	14.21020	14.01020	14.01020		19.41	0.00	10,089,242.00	710	151,547.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	653.78600	0.65379	753.71280	0.75371	653.786	18.84	0.40	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	674.91930	0.67492	776.45810	0.77646	674.919	18.90	0.41	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	808.60150	0.80860	919.37070	0.91937	808.601	19.27	0.45	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	849.73190	0.84973	963.04800	0.96305	849.732	19.38	0.46	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	879.64630	0.87965	994.78050	0.99478	879.646	19.46	0.47	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	759.10080	0.75910	683.69550	0.68370	759.101	19.87	0.48	3,388,453.93	500	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,314.78050	1.31478	1,452.49970	1.45250	1,314.780	20.47	0.58	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,776.11560	1.77612	1,928.20100	1.92820	1,776.116	21.48	0.67	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	430.42080	0.43042	387.32380	0.38732	430.421	21.90	0.30	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,000.22080	2.00022	2,157.12380	2.15712	2,000.221	21.90	0.70	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	415.58280	0.41558	374.01750	0.37402	415.583	22.01	0.29	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	391.01550	0.39102	352.00450	0.35200	391.016	22.20	0.28	7,841,478.24	2,000	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	374.50120	0.37450	337.21730	0.33722	374.501	22.34	0.27	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	349.74980	0.34975	315.06840	0.31507	349.750	22.57	0.25	0.00	0	2,850.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	287.59390	0.28759		259.49470	0.25949	287.594	23.23	0.21	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	187.66860	0.18767		175.67980	0.17568	187.669	26.04	0.14	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	158.15820	0.15816		137.51510	0.13752	158.158	26.69	0.12	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	90.72840	0.09073		78.02550	0.07803	90.728	26.69	0.07	0.00	0	3,155.00	
\$ / R	On 12/07/2017	Any day expiry			14.27220	14.27220		14.07120	14.07120		19.46	0.00	0.00	0	0.00	
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	732.20360	0.73220		835.61630	0.83562	732.204	18.99	0.41	0.00	0	1,000.00	
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	230.83140	0.23083		215.81940	0.21582	230.831	25.40	0.16	0.00	0	1,000.00	
\$ / R	On 21/07/2017	Any day expiry			14.29650	14.29650		14.09510	14.09510		19.38	0.00	0.00	0	70.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			14.45580	14.45580		14.25180	14.25180		19.49	0.00	4,336,740.00	300	4,400.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	275.29760	0.27530		331.84720	0.33185	275.298	17.35	0.20	0.00	0	2,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	359.57470	0.35957		419.23140	0.41923	359.575	17.80	0.24	0.00	0	10,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	503.67700	0.50368		577.69190	0.57769	503.677	18.13	0.30	0.00	0	500.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	653.74550	0.65375		747.19470	0.74719	653.746	18.42	0.35	0.00	0	2,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	658.68390	0.65868		752.51280	0.75251	658.684	18.43	0.35	0.00	0	960.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	906.78450	0.90678		1,016.21570	1.01622	906.784	19.14	0.43	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	965.60150	0.96560		1,077.60750	1.07761	965.601	19.29	0.44	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	527.18690	0.52719		482.02370	0.48202	527.187	22.17	0.31	0.00	0	960.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	462.18390	0.46218		422.90850	0.42291	462.184	22.68	0.27	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	433.53830	0.43354		396.87840	0.39688	433.538	22.94	0.26	0.00	0	500.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	429.44200	0.42944		393.15910	0.39316	429.442	22.98	0.26	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	334.76890	0.33477		312.67410	0.31267	334.769	24.60	0.20	0.00	0	10,000.00	
\$ / R	On 23/10/2017	Any day expiry			14.55020	14.55020		14.34490	14.34490		19.56	0.00	0.00	0	334.00	
\$ / R	On 18/12/2017	Foreign Exchange Future			14.74550	14.74550		14.54260	14.54260		19.94	0.00	0.00	0	670.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			15.09140	15.09140		14.89290	14.89290		20.52	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			15.43740	15.43740		15.24310	15.24310		20.96	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	657.17620	0.65718		730.26900	0.73027	657.176	18.67	0.26	0.00	0	70,530.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.71870	13.71870		13.52750	13.52750		19.83	0.00	288,092.70	21	373.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.94670	13.94670		13.75060	13.75060		19.30	0.00	0.00	0	91.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.21020	14.21020		14.01020	14.01020		19.41	0.00	0.00	0	56.00	
£ / R	On 02/12/2016	Any day expiry			17.12380	17.12380		16.78470	16.78470		20.94	0.00	0.00	0	35.00	
£ / R	On 15/12/2016	Any day expiry			17.17850	17.17850		16.83760	16.83760		20.49	0.00	0.00	0	14.00	
£ / R	On 19/12/2016	Foreign Exchange Future			17.19520	17.19520		16.85350	16.85350		20.34	0.00	116,686,627.20	6,786	56,389.00	
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	60.93550	0.06094		118.52090	0.11852	60.936	18.73	0.11	0.00	0	525.00	
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	719.54830	0.71955		531.57940	0.53158	719.548	19.78	0.66	0.00	0	525.00	
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	284.34830	0.28435		438.07940	0.43808	284.348	19.78	0.34	0.00	0	1,050.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	454.92130	0.45492		655.33090	0.65533	454.921	20.25	0.46	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	445.45850	0.44546		323.00800	0.32301	445.458	20.54	0.48	0.00	0	656.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	550.25850	0.55026		769.50800	0.76951	550.258	20.54	0.52	0.00	0	525.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.40	Call	406.46690	0.40647		293.75920	0.29376	406.467	20.73	0.45	0.00	0	500.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	883.72170	0.88372		1,145.74790	1.14575	883.722	21.51	0.66	0.00	0	800.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	1,034.78350	1.03478		1,309.50040	1.30950	1,034.784	21.90	0.71	0.00	0	1,000.00	
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	55.79120	0.05579		38.42840	0.03843	55.791	24.27	0.09	0.00	0	525.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,227.32710		4.22733	4,569.17560	4.56918	4,227.327		29.59	0.98	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1.02110		0.00102	0.65520	0.00066	1.021		33.76	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			17.36280		17.36280	17.01520	17.01520			20.09	0.00	0.00	0	2.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.51390		17.51390	17.16340	17.16340			19.71	0.00	0.00	0	8,276.00
£ / R	On 25/04/2017	Any day expiry			17.67480		17.67480	17.32110	17.32110			19.43	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.87930		17.87930	17.52120	17.52120				0.00	0.00	0	20,028.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.62090		18.62090	18.25290	18.25290			17.99	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13318		0.13318	0.13144	0.13144			24.00	0.00	0.00	0	14,596.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13593		0.13593	0.13412	0.13412			22.47	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13914		0.13914	0.13728	0.13728			21.96	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14216		0.14216	0.14025	0.14025			22.86	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			15.17790		15.17790	14.92190	14.92190			21.58	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.18840		15.18840	14.93220	14.93220			21.10	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.27460		15.27460	15.01530	15.01530			19.72	0.00	58,211,500.60	3,811	54,383.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	113.26570		0.11327	73.94090	0.07394	113.266		22.80	0.18	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,697.91170		1.69791	1,927.92090	1.92792	1,697.912		23.69	0.88	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.22640		0.00023	0.20120	0.00020	0.226		30.84	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.58990		15.58990	15.32360	15.32360			18.89	0.00	7,327,253.00	470	27,419.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	186.74750		0.18675	234.34170	0.23434	186.748		17.89	0.19	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	1,120.01220		1.12001	934.58620	0.93459	1,120.012		18.05	0.70	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	271.90830		0.27191	213.88750	0.21389	271.908		21.52	0.24	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.95520		15.95520	15.68300	15.68300			18.85	0.00	319,104.00	20	77,407.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.30000		16.30000	16.02030	16.02030			18.99	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.68310		16.68310	16.40240	16.40240			19.37	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.61601		97.61601	97.51987	97.51987				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.69362		94.69362	94.59141	94.59141				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.46774		93.46774	93.36025	93.36025				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.56984		95.56984	95.45807	95.45807				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.24202		99.24202	99.12841	99.12841				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06867		100.06867	100.06867	100.06867				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01034		100.01034	100.00928	100.00928				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63342		99.63342	99.62969	99.62969				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.67077		99.67077	99.66326	99.66326				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.94260		99.94260	99.93378	99.93378				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.97011		99.97011	99.96170	99.96170				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.25196		99.25196	99.23975	99.23975				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.91430		98.91430	98.90035	98.90035				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.96896		98.96896	98.94965	98.94965				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.46000		99.46000	99.44000	99.44000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 17/12/2020	Interest Rate Swap		97.75119	97.75119		97.74234	97.74234			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.06448	97.06448		97.05885	97.05885			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.34153	96.34153		96.33956	96.33956			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.59296	96.59296		96.59389	96.59389			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.82648	98.82648		98.82904	98.82904			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future		515.49100	515.49100		516.68300	516.68300			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future		525.58300	525.58300		526.83100	526.83100			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		536.31300	536.31300		537.58900	537.58900			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future		598.53600	598.53600		600.83000	600.83000			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future		610.25300	610.25300		612.63100	612.63100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		622.71200	622.71200		625.14100	625.14100			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		544.74000	544.74000		547.41600	547.41600			0.00	0.00	0	611.00
ALBI	On 04/05/2017	Index Future		555.40500	555.40500		558.16800	558.16800			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		566.74400	566.74400		569.56600	569.56600			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.50680	10.50680		10.37230	10.37230		14.38	0.00	0.00	0	13,011.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.66010	10.66010		10.52230	10.52230		13.99	0.00	0.00	0	11,024.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.83640	10.83640		10.69660	10.69660		14.47	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.00090	11.00090		10.85860	10.85860		15.05	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.19840	11.19840		11.05760	11.05760		15.62	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.22820	10.22820		10.10850	10.10850		16.28	0.00	0.00	0	5,806.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.40650	10.40650		10.28340	10.28340		15.97	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.61160	10.61160		10.48610	10.48610		16.02	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		654.56880	654.56880		834.79050	834.79050			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		14.17010	14.17010		13.91260	13.91260		19.32	0.00	2,083,004.70	147	1,864.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.48140	14.48140		14.21500	14.21500		19.05	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		14.84420	14.84420		14.57060	14.57060		19.27	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.02130	2.02130		1.99180	1.99180		17.43	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.04360	2.04360		2.01310	2.01310		17.06	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.06960	2.06960		2.03900	2.03900		17.28	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.01610	2.01610		1.98650	1.98650		20.22	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.05810	2.05810		2.02340	2.02340		16.25	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.10070	2.10070		2.06500	2.06500		16.13	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.22000		79.44705		10.22000	79.44705			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.32890		80.74763		10.25587	81.22618			0.00	0.00	0	8,789.00
ES33	On 04/05/2017	Bond Future	10.39939		78.53444		10.32322	79.02739			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.46029		80.13893		10.38165	80.64209			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	10.34500		83.85220		10.34500	83.85220			0.00	0.00	0	0.00
ES42	On 02/02/2017	Bond Future	10.44881		85.20507		10.37595	85.75709			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.51879		82.61047		10.44287	83.17870			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.57887		84.29868		10.50060	84.87856			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 02/02/2017	GOVI	542.45300		542.45300		545.09300	545.09300			0.00	5,424,530.00	1	517.00
GOVI	On 04/05/2017	GOVI	553.07200		553.07200		555.79900	555.79900			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	564.36400		564.36400		567.14900	567.14900			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.76940		1.76940		1.74490	1.74490		18.97	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.80020		1.80020		1.77500	1.77500		18.94	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.83500		1.83500		1.80940	1.80940		19.15	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.31302		128.31302		128.31302	128.31302			0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	129.43622		129.43622		129.47656	129.47656			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	131.97805		131.97805		132.02753	132.02753			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	133.34793		133.34793		133.39892	133.39892			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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	107.19485		107.19485		107.19485	107.19485			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 02/02/2017	Bond Future		108.89890	108.89890		109.23602	109.23602			0.00	0.00	0	5,278.00
I2033	On 04/05/2017	Bond Future		109.99830	109.99830		110.34887	110.34887			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		112.25063	112.25063		112.60883	112.60883			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future		134.63588	134.63588		134.63588	134.63588			0.00	0.00	0	0.00
I2038	On 02/02/2017	Bond Future		135.71737	135.71737		135.75983	135.75983			0.00	0.00	0	22,147.00
I2038	On 04/05/2017	Bond Future		138.38272	138.38272		138.43477	138.43477			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		139.71728	139.71728		139.77066	139.77066			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future		133.98822	133.98822		133.98822	133.98822			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future		135.63130	135.63130		136.53947	136.53947			0.00	0.00	0	17,789.00
I2046	On 04/05/2017	Bond Future		136.76676	136.76676		137.70161	137.70161			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		139.56721	139.56721		140.52164	140.52164			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future		143.14199	143.14199		143.14199	143.14199			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future		144.22092	144.22092		144.26562	144.26562			0.00	0.00	0	23,975.00
I2050	On 04/05/2017	Bond Future		147.05300	147.05300		147.10797	147.10797			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		148.40254	148.40254		148.45894	148.45894			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future		253.43900	253.43900		253.65700	253.65700			0.00	0.00	0	1,070.00
IGOV	On 04/05/2017	Index Future		258.41500	258.41500		258.65400	258.65400			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		263.70600	263.70600		263.95100	263.95100			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		686.22400	686.22400		686.85900	686.85900			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		699.57800	699.57800		700.38200	700.38200			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		713.34800	713.34800		714.15300	714.15300			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.98000	92.02000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.13390	0.13390		0.13220	0.13220			0.00	0.00	0	1,382.00

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
KES / R	On 13/03/2017	Foreign Exchange Future			0.13390		0.13390		0.13220	0.13220			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13370		0.13370		0.13230	0.13230			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.01910		10.01910		9.89670	9.89670		16.09	0.00	0.00	0	75.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.15680		10.15680		10.03180	10.03180		15.81	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.31450		10.31450		10.18730	10.18730		16.08	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.31020		1.31020		1.29530	1.29530			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.32790		1.32790		1.30810	1.30810			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.34260		1.34260		1.32230	1.32230			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.25340		1.25340		1.24590	1.24590			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.25580		1.25580		1.24820	1.24820			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25820		1.25820		1.25060	1.25060			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11340		1.11340		1.11000	1.11000			0.00	0.00	0	72.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11780		1.11780		1.11440	1.11440			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.12280		1.12280		1.11940	1.11940			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.68000		116.08838		8.68000	116.08838		8.98	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.73124		112.90432		8.66718	113.35558		9.16	0.00	11,290,432.00	100	103,516.00
R186	On 02/02/2017	Bond Future	8.00	Call	398.07000		0.39807		480.46000	0.48046	398.070	8.92	0.16	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,008.96000		1.00896		1,168.97000	1.16897	1,008.960	9.04	0.32	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,149.42000		1.14942		1,323.86000	1.32386	1,149.420	9.06	0.35	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,615.97000		1.61597		1,832.44000	1.83244	1,615.970	9.11	0.44	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	1,677.61000		1.67761		1,899.06000	1.89906	1,677.610	9.12	0.45	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,607.49000		1.60749		1,438.17000	1.43817	1,607.490	9.23	0.42	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,522.67000		1.52267		1,360.18000	1.36018	1,522.670	9.25	0.40	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,388.90000		1.38890		1,237.50000	1.23750	1,388.900	9.28	0.38	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,217.00000		1.21700		1,080.49000	1.08049	1,217.000	9.32	0.34	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,041.44000		1.04144		920.89000	0.92089	1,041.440	9.37	0.30	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	555.32000		0.55532		483.94000	0.48394	555.320	9.55	0.19	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	443.52000		0.44352		384.73000	0.38473	443.520	9.61	0.15	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.76425		115.11500		8.69653	115.58235		8.94	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.78398		112.16034		8.71345	112.63747		9.10	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			301.45762		301.45762		301.45762	301.45762			0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future			300.42769		300.42769		300.52202	300.52202			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			306.32739		306.32739		306.44300	306.44300			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
R197	On 03/08/2017	Bond Future		305.69998	305.69998		305.81876	305.81876			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future		248.33435	248.33435		248.33435	248.33435			0.00	0.00	0	0.00
R202	On 02/02/2017	Bond Future		249.43953	249.43953		249.51724	249.51724			0.00	0.00	0	35,809.00
R202	On 04/05/2017	Bond Future		254.33791	254.33791		254.43302	254.43302			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future		255.88069	255.88069		255.97868	255.97868			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future		8.37500	98.44298		8.37500	98.44298		6.75	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future		8.42779	100.25231		8.36750	100.52883		6.52	0.00	0.00	0	16,607.00
R2023	On 04/05/2017	Bond Future		8.45246	98.28211		8.38756	98.57017		6.52	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.45834	100.28968		8.38978	100.58384		6.20	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future		7.55000	101.78127		7.55000	101.78127		0.85	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.55677	103.69129		7.44764	103.75454		0.61	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future		7.18074	101.54787		6.97832	101.61877		0.40	0.00	0.00	0	0.00
R203	On 03/08/2017	Bond Future		4.66001	103.62227		3.98425	103.69488		0.12	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future		9.08000	93.93203		9.08000	93.93203			0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future		9.15000	91.51771		9.08676	91.96524			0.00	0.00	0	28,852.00
R2030	On 04/05/2017	Bond Future		9.19150	93.30996		9.12531	93.77210			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.22382	91.20870		9.15534	91.68050			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		9.18500	93.24379		9.18500	93.24379		12.76	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.26257	94.77025		9.19443	95.28877		12.55	0.00	0.00	0	14,080.00
R2032	On 04/05/2017	Bond Future		9.30301	92.46624		9.23192	93.00088		12.86	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.33335	94.35537		9.26001	94.90112		12.57	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future		9.29000	98.04792		9.29000	98.04792			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future		9.36983	99.64170		9.29667	100.25555			0.00	0.00	0	5,762.00
R2035	On 04/05/2017	Bond Future		9.40946	97.08863		9.33338	97.72060			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.43987	99.07196		9.36149	99.71703			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		9.35000	94.62640		9.35000	94.62640		14.21	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.42564	91.89953		9.35259	92.51241		14.66	0.00	0.00	0	41,574.00
R2037	On 04/05/2017	Bond Future		9.46818	93.69939		9.39230	94.33001		14.41	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.50307	91.35566		9.42491	91.99941		14.77	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R204	On 03/11/2016	Bond Future			7.72500		103.57429		7.72500	103.57429		2.08	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			7.75579		101.45745		7.67948	101.58843		1.91	0.00	0.00	0	30,055.00
R204	On 04/05/2017	Bond Future			7.73042		103.44399		7.63716	103.58400		1.75	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future			7.62458		101.51411		7.51315	101.65722		1.58	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future			9.40000		98.66850		9.40000	98.66850		14.86	0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future			9.47561		95.74882		9.40264	96.40638		15.35	0.00	0.00	0	8,099.00
R2040	On 04/05/2017	Bond Future			9.51818		97.62409		9.44244	98.30050		15.08	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.55334		95.11011		9.47537	95.80060		15.47	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			9.41000		95.91252		9.41000	95.91252		15.55	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			9.48392		93.06210		9.41106	93.72871		16.08	0.00	0.00	0	20,162.00
R2044	On 04/05/2017	Bond Future			9.52487		94.88468		9.44932	95.57027		15.81	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.55866		92.43994		9.48095	93.13986		16.22	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			9.37000		95.40365		9.37000	95.40365		16.14	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			9.44510		96.91644		9.37229	97.60350		15.94	0.00	0.00	0	63,422.00
R2048	On 04/05/2017	Bond Future			9.48112		94.37352		9.40572	95.07991		16.43	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.50904		96.30138		9.43160	97.02248		16.10	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future			7.94000		100.36027		7.94000	100.36027		3.29	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			7.97704		98.58239		7.90646	98.76212		3.11	0.00	0.00	0	86,326.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,387.54000		2.38754	2,557.09000	2.55709	2,387.540		3.28	0.93	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.98862		100.51279		7.90809	100.70229		2.94	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.95986		98.92131		7.87007	99.11497		2.83	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,241.55000		1.24155	1,359.53000	1.35953	1,241.550		2.87	0.59	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			8.12500		95.71602		8.12500	95.71602		4.78	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.17130		97.48550		8.10374	97.71236		4.46	0.00	11,698,260.00	120	33,544.00
R208	On 04/05/2017	Bond Future			8.18937		95.99089		8.11491	96.22829		4.42	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.18072		97.95177		8.10041	98.19426		4.18	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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	9.24000		73.91194		9.24000	73.91194		14.71	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future	9.31220		75.09197		9.23935	75.60463		14.55	0.00	0.00	0	61,989.00
R209	On 04/05/2017	Bond Future	9.34805		73.41109		9.27252	73.93851		14.99	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future	9.37508		74.91089		9.29749	75.44921		14.75	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future	185.96986		185.96986		185.96986	185.96986			0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future	189.45265		189.45265		189.51102	189.51102			0.00	0.00	0	1,983.00
R210	On 04/05/2017	Bond Future	190.85661		190.85661		190.92819	190.92819			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future	194.76502		194.76502		194.83861	194.83861			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future	141.40012		141.40012		141.40012	141.40012			0.00	0.00	0	0.00
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	148.01811		148.01811		148.01811	148.01811			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future	148.69419		148.69419		148.74099	148.74099			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	151.61440		151.61440		151.67158	151.67158			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	152.68863		152.68863		152.74760	152.74760			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future	9.10000		84.69773		9.10000	84.69773		12.46	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.17159		86.12026		9.10343	86.59007		12.29	0.00	0.00	0	51,569.00
R213	On 04/05/2017	Bond Future	9.20753		84.25405		9.13649	84.73836		12.62	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.23361		85.97507		9.16033	86.46950		12.38	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2016	Bond Future	9.32000		74.26861		9.32000	74.26861		15.54	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.39367		75.44524		9.32090	75.98225		15.36	0.00	0.00	0	34,384.00
R214	On 04/05/2017	Bond Future	9.42831		73.62377		9.35300	74.17588		15.82	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.45484		75.12767		9.37754	75.69123		15.55	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	23,727.47000		23,727.47000		23,356.90000	23,356.90000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.91360		9.91360		9.77340	9.77340		16.37	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.08320		10.08320		9.93960	9.93960		16.01	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.29240		4.29240		4.31250	4.31250		15.85	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.28290		4.28290		4.30470	4.30470		15.57	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.37160		1.37160		1.34980	1.34980			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.32610		1.32610		1.31500	1.31500			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.26810		1.26810		1.27690	1.27690			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>799,311,676.57</b>	<b>63,847</b>	<b>4 248 336.00</b>
<b>Grand Total:</b>												<b>799,311,676.57</b>	<b>63,847</b>	<b>4 248 336.00</b>