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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 10/11/2016	Any day expiry	14.03350	14.03350	13.59190	13.59190			24.90	0.00	711,370,000.00	50,700	0.00	
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	233.50000	0.23350	22.39700	0.02240	233.500	24.90	1.00	693,392,000.00	50,000	0.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	0.00000	0.00000	3.57340	0.00357	0.000	24.90	0.00	0.00	20,000	0.00
\$ / R	On 15/11/2016	Any day expiry	14.03610	14.03610	13.58560	13.58560			23.66	0.00	0.00	0	2,120.00	
\$ / R	On 16/11/2016	Any day expiry	14.03840	14.03840	13.58820	13.58820			24.22	0.00	14,009,000.00	1,000	0.00	
\$ / R	On 17/11/2016	Any day expiry	14.04070	14.04070	13.59080	13.59080			24.60	0.00	0.00	0	0.00	
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	7.11800	0.00712	57.72050	0.05772	7.118	23.55	0.04	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,561.95030	1.56195	2,010.04640	2.01005	1,561.950	33.35	0.99	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	0.18310	0.00018	0.13780	0.00014	0.183	44.48	0.00	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry	14.06910	14.06910	13.62020	13.62020			20.55	0.00	9,447,580.00	680	6,290.00	
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	0.32010	0.00032	1.69910	0.00170	0.320	26.64	0.00	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	54.24390	0.05424	193.86850	0.19387	54.244	19.50	0.16	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.16000	0.00016	0.08340	0.00008	0.160	43.07	0.00	0.00	0	400.00
\$ / R	On 30/11/2016	Any day expiry	14.07470	14.07470	13.62560	13.62560			20.41	0.00	0.00	0	78.00	
\$ / R	On 05/12/2016	Any day expiry	14.08880	14.08880	13.63910	13.63910			21.02	0.00	0.00	0	0.00	
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	495.62170	0.49562	257.61760	0.25762	495.622	20.36	0.69	0.00	0	15,000.00

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 06/12/2016	Any day expiry		14.09170	14.09170	13.64180	13.64180		20.96	0.00	0.00	0	0.00
\$ / R	13.60	Put	On 06/12/2016	Any day expiry	112.08970	0.11209	285.56030	0.28556	112.090	20.02	0.24	24,022,166.00	7,000	7,000.00
\$ / R	14.35	Call	On 06/12/2016	Any day expiry	216.65330	0.21665	107.26650	0.10727	216.653	21.79	0.39	0.00	0	7,000.00
\$ / R		On 12/12/2016	Any day expiry		14.10860	14.10860	13.65800	13.65800		20.34	0.00	0.00	0	0.00
\$ / R	14.75	Put	On 12/12/2016	Any day expiry	785.57910	0.78558	1,165.52190	1.16552	785.579	22.44	0.74	0.00	0	5,000.00
\$ / R		On 13/12/2016	Any day expiry		14.11140	14.11140	13.66070	13.66070		20.34	0.00	0.00	0	275.00
\$ / R		On 14/12/2016	Any day expiry		14.11430	14.11430	13.66340	13.66340		20.31	0.00	0.00	0	251.00
\$ / R		On 15/12/2016	Any day expiry		14.11710	14.11710	13.66620	13.66620		21.17	0.00	9,764,510.00	700	700.00
\$ / R		On 19/12/2016	Foreign Exchange Future		14.12930	14.12930	13.67780	13.67780		20.90	0.00	2,843,705,305.90	201,263	401,501.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	3.58670	0.00359	7.67650	0.00768	3.587	23.87	0.01	0.00	0	250.00
\$ / R	12.59	Put	On 19/12/2016	Foreign Exchange Future	13.10760	0.01311	50.95510	0.05096	13.108	19.86	0.04	0.00	0	2,800.00
\$ / R	12.75	Put	On 19/12/2016	Foreign Exchange Future	17.27330	0.01727	70.94980	0.07095	17.273	19.05	0.05	0.00	0	25,850.00
\$ / R	13.00	Put	On 19/12/2016	Foreign Exchange Future	36.87800	0.03688	114.93150	0.11493	36.878	19.25	0.09	0.00	0	166,585.00
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	65.94740	0.06595	169.69450	0.16969	65.947	19.42	0.14	0.00	0	725.00
\$ / R	13.34	Call	On 19/12/2016	Foreign Exchange Future	877.09830	0.87710	544.85230	0.54485	877.098	19.52	0.82	0.00	0	2,800.00
\$ / R	13.34	Put	On 19/12/2016	Foreign Exchange Future	87.79830	0.08780	207.05230	0.20705	87.798	19.52	0.18	0.00	0	7,800.00
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	89.83510	0.08984	210.42660	0.21043	89.835	19.53	0.18	0.00	0	4,500.00
\$ / R	13.40	Put	On 19/12/2016	Foreign Exchange Future	100.54030	0.10054	231.76390	0.23176	100.540	19.57	0.19	0.00	0	3,000.00
\$ / R	13.48	Put	On 19/12/2016	Foreign Exchange Future	119.99090	0.11999	268.37800	0.26838	119.991	19.66	0.22	0.00	0	9,347.00
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	125.42090	0.12542	278.00360	0.27800	125.421	19.70	0.23	0.00	0	26,886.00
\$ / R	13.70	Call	On 19/12/2016	Foreign Exchange Future	618.27150	0.61827	362.06660	0.36207	618.272	20.07	0.69	0.00	0	1,230.00
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	188.97150	0.18897	384.26660	0.38427	188.972	20.07	0.31	0.00	0	2,000.00
\$ / R	13.75	Put	On 19/12/2016	Foreign Exchange Future	207.55940	0.20756	413.56320	0.41356	207.559	20.16	0.33	0.00	0	12,000.00
\$ / R	13.77	Put	On 19/12/2016	Foreign Exchange Future	215.30280	0.21530	425.57360	0.42557	215.303	20.20	0.34	0.00	0	19,800.00
\$ / R	14.00	Call	On 19/12/2016	Foreign Exchange Future	446.32290	0.44632	252.73840	0.25274	446.323	20.62	0.57	0.00	0	23,025.00
\$ / R	14.00	Put	On 19/12/2016	Foreign Exchange Future	317.02290	0.31702	574.93840	0.57494	317.023	20.62	0.43	0.00	0	88,460.00
\$ / R	14.05	Call	On 19/12/2016	Foreign Exchange Future	421.49190	0.42149	237.74970	0.23775	421.492	20.71	0.55	0.00	0	300.00
\$ / R	14.08	Call	On 19/12/2016	Foreign Exchange Future	407.10870	0.40711	229.15890	0.22916	407.109	20.77	0.53	0.00	0	5,000.00
\$ / R	14.09	Call	On 19/12/2016	Foreign Exchange Future	402.39800	0.40240	226.35870	0.22636	402.398	20.79	0.53	0.00	0	1,200.00
\$ / R	14.10	Put	On 19/12/2016	Foreign Exchange Future	368.43140	0.36843	645.79210	0.64579	368.431	20.81	0.47	0.00	0	2,800.00
\$ / R	14.12	Put	On 19/12/2016	Foreign Exchange Future	379.22210	0.37922	660.35230	0.66035	379.222	20.84	0.48	0.00	0	800.00
\$ / R	14.18	Call	On 19/12/2016	Foreign Exchange Future	362.47100	0.36247	202.57380	0.20257	362.471	20.99	0.49	0.00	0	4,200.00
\$ / R	14.20	Call	On 19/12/2016	Foreign Exchange Future	354.30760	0.35431	197.62090	0.19762	354.308	21.04	0.48	0.00	0	500.00
\$ / R	14.20	Put	On 19/12/2016	Foreign Exchange Future	425.00760	0.42501	719.82090	0.71982	425.008	21.04	0.52	0.00	0	2,000.00
\$ / R	14.25	Call	On 19/12/2016	Foreign Exchange Future	334.60350	0.33460	185.73670	0.18574	334.603	21.19	0.46	0.00	0	2,000.00
\$ / R	14.25	Put	On 19/12/2016	Foreign Exchange Future	455.30350	0.45530	757.93670	0.75794	455.303	21.19	0.54	0.00	0	7,000.00
\$ / R	14.30	Put	On 19/12/2016	Foreign Exchange Future	486.57260	0.48657	796.74260	0.79674	486.573	21.33	0.55	0.00	0	3,100.00
\$ / R	14.33	Put	On 19/12/2016	Foreign Exchange Future	505.78990	0.50579	820.34210	0.82034	505.790	21.42	0.57	0.00	0	5,000.00
\$ / R	14.34	Call	On 19/12/2016	Foreign Exchange Future	301.57000	0.30157	166.05870	0.16606	301.570	21.45	0.43	0.00	0	1,400.00
\$ / R	14.40	Call	On 19/12/2016	Foreign Exchange Future	281.20960	0.28121	154.08310	0.15408	281.210	21.62	0.41	0.00	0	26,120.00
\$ / R	14.45	Put	On 19/12/2016	Foreign Exchange Future	585.90980	0.58591	916.95550	0.91696	585.910	21.77	0.61	0.00	0	20,000.00
\$ / R	14.50	Call	On 19/12/2016	Foreign Exchange Future	250.05550	0.25006	135.98530	0.13599	250.055	21.91	0.37	0.00	0	1,200.00
\$ / R	14.50	Put	On 19/12/2016	Foreign Exchange Future	620.75550	0.62076	958.18530	0.95819	620.756	21.91	0.63	165,460,740.79	19,600	32,849.00
\$ / R	14.51	Put	On 19/12/2016	Foreign Exchange Future	627.82300	0.62782	966.49620	0.96650	627.823	21.94	0.63	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	222.14160	0.22214	120.00360	0.12000	222.142	22.20	0.34	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	715.05790	0.71506	1,067.78720	1.06779	715.058	22.29	0.67	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	737.53600	0.73754	1,093.53490	1.09353	737.536	22.38	0.68	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	199.56730	0.19957	107.24110	0.10724	199.567	22.46	0.31	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	767.89780	0.76790	1,128.11120	1.12811	767.898	22.49	0.69	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	845.66460	0.84566	1,215.69940	1.21570	845.665	22.78	0.72	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	170.82090	0.17082	91.20120	0.09120	170.821	22.84	0.27	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	162.77950	0.16278	86.77900	0.08678	162.780	22.95	0.26	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	137.05630	0.13706	72.97370	0.07297	137.056	23.32	0.23	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,007.75630	1.00776	1,395.17370	1.39517	1,007.756	23.32	0.77	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	121.16030	0.12116	64.27910	0.06428	121.160	23.58	0.21	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	107.09280	0.10709	56.41160	0.05641	107.093	23.85	0.18	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,177.79280	1.17779	1,578.61160	1.57861	1,177.793	23.85	0.82	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,186.47830	1.18648	1,587.88070	1.58788	1,186.478	23.87	0.82	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	97.02290	0.09702	50.82480	0.05082	97.023	24.06	0.17	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	83.68030	0.08368	43.48120	0.04348	83.680	24.37	0.15	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,354.38030	1.35438	1,765.68120	1.76568	1,354.380	24.37	0.85	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	75.83650	0.07584	39.19890	0.03920	75.836	24.58	0.14	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,444.69590	1.44470	1,860.39750	1.86040	1,444.696	24.63	0.87	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,508.47240	1.50847	1,927.09770	1.92710	1,508.472	24.80	0.88	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,609.27760	1.60928	2,032.49630	2.03250	1,609.278	25.02	0.89	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,720.64180	1.72064	2,148.19220	2.14819	1,720.642	25.25	0.91	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	46.72660	0.04673	24.39250	0.02439	46.727	25.34	0.09	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	38.26470	0.03826	18.78510	0.01879	38.265	25.63	0.07	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,908.96470	1.90896	2,340.98510	2.34099	1,908.965	25.63	0.93	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	33.04990	0.03305	15.44350	0.01544	33.050	25.84	0.07	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	25.33370	0.02533	10.71740	0.01072	25.334	26.23	0.05	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,361.19660	2.36120	2,800.13430	2.80013	2,361.197	26.54	0.96	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,419.63640	2.41964	2,859.27500	2.85928	2,419.636	26.65	0.96	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	18.44370	0.01844	6.80810	0.00681	18.444	26.69	0.04	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,576.04530	2.57605	3,017.38560	3.01739	2,576.045	26.96	0.97	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	13.82120	0.01382	4.67240	0.00467	13.821	27.12	0.03	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	11.52110	0.01152	3.95690	0.00396	11.521	27.38	0.02	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	10.79970	0.01080	3.73230	0.00373	10.800	27.48	0.02	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	10.25670	0.01026	3.56310	0.00356	10.257	27.56	0.02	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	6.52950	0.00653	2.30450	0.00230	6.530	28.48	0.01	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	5.77080	0.00577	2.04920	0.00205	5.771	28.74	0.01	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	4.83690	0.00484	1.73210	0.00173	4.837	29.12	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	4.68130	0.00468	1.67910	0.00168	4.681	29.19	0.01	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	3.36610	0.00337	1.23020	0.00123	3.366	29.92	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	3.16330	0.00316	1.16080	0.00116	3.163	30.06	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	3.03570	0.00304	1.11710	0.00112	3.036	30.16	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	2.97420	0.00297	1.09600	0.00110	2.974	30.20	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.96110	0.00096	0.56590	0.00057	0.961	30.87	0.00	0.00	0	17,000.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.81900	0.00082	0.52800	0.00053	0.819	30.87	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.79020	0.00079	0.52000	0.00052	0.790	30.87	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.60340	0.00060	0.46490	0.00046	0.603	30.87	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.50320	0.00050	0.43240	0.00043	0.503	30.87	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.21850	0.00022	0.31840	0.00032	0.219	30.87	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.19880	0.00020	0.30840	0.00031	0.199	30.87	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.17750	0.00018	0.29690	0.00030	0.178	30.87	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.13590	0.00014	0.27240	0.00027	0.136	30.87	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.10580	0.00011	0.26060	0.00026	0.106	30.87	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.09060	0.00009	0.27140	0.00027	0.091	30.87	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.06900	0.00007	0.29120	0.00029	0.069	30.87	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.06130	0.00006	0.30000	0.00030	0.061	30.87	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.02080	0.00002	0.38920	0.00039	0.021	30.87	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.01040	0.00001	0.45530	0.00046	0.010	30.87	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00920	0.00001	0.46790	0.00047	0.009	30.87	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.13540	14.13540	13.68350	13.68350		20.87	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.15990	14.15990	13.70660	13.70660		20.41	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.17830	14.17830	13.72390	13.72390		20.26	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			14.19970	14.19970	13.74410	13.74410		20.08	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			14.20580	14.20580	13.74990	13.74990		20.07	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	345.53270	0.34553	573.07920	0.57308	345.533	19.66	0.40	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	76.79920	0.07680	42.81000	0.04281	76.799	24.52	0.11	0.00	0	2,000.00
\$ / R	On 18/01/2017	Any day expiry			14.22070	14.22070	13.76400	13.76400		19.95	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	468.45330	0.46845	290.21810	0.29022	468.453	20.14	0.50	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.22610	14.22610	13.76920	13.76920		20.07	0.00	0.00	0	44.00
\$ / R	On 23/01/2017	Any day expiry			14.23410	14.23410	13.77710	13.77710		19.96	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.23940	14.23940	13.78230	13.78230		19.99	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	442.32820	0.44233	690.54320	0.69054	442.328	19.74	0.44	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	130.85360	0.13085	78.06860	0.07807	130.854	23.64	0.17	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.24480	14.24480	13.78750	13.78750		20.01	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	306.61790	0.30662	506.10800	0.50611	306.618	19.25	0.34	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	459.42350	0.45942	292.21490	0.29221	459.423	20.37	0.47	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.25550	14.25550	13.79790	13.79790		19.93	0.00	43,444,400.00	3,097	3,183.00
\$ / R	On 27/02/2017	Any day expiry			14.32930	14.32930	13.86920	13.86920		19.88	0.00	0.00	0	2,105.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.36850	14.36850	13.90660	13.90660		19.80	0.00	39,024,846.00	2,716	108,592.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	39.18840	0.03919	71.09150	0.07109	39.188	18.47	0.06	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	63.54300	0.06354	108.95740	0.10896	63.543	18.33	0.09	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	132.74150	0.13274	226.99400	0.22699	132.741	18.20	0.16	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	261.48980	0.26149	418.53050	0.41853	261.490	18.55	0.26	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	1,000.29360	1.00029	723.81340	0.72381	1,000.294	18.74	0.69	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	513.45870	0.51346	748.50360	0.74850	513.459	19.39	0.41	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	688.88150	0.68888	486.23380	0.48623	688.881	19.71	0.54	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	620.38150	0.62038	879.63380	0.87963	620.382	19.71	0.46	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	678.02960	0.67803	948.45470	0.94845	678.030	19.89	0.48	0.00	0	45,132.00

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	14.50	Call	606.99020	0.60699	425.90120	0.42590	606.990	20.08	0.49	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	833.50650	0.83351	1,129.32720	1.12933	833.506	20.36	0.54	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,244.59040	1.24459	1,590.06090	1.59006	1,244.590	21.46	0.66	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,345.09940	1.34510	1,698.78630	1.69879	1,345.099	21.72	0.68	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	328.56650	0.32857	226.78720	0.22679	328.567	21.96	0.30	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,619.11420	1.61911	1,989.91800	1.98992	1,619.114	22.40	0.73	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,652.30340	1.65230	2,024.90420	2.02490	1,652.303	22.48	0.74	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	270.91770	0.27092	184.24160	0.18424	270.918	22.60	0.26	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	208.25760	0.20826	141.20230	0.14120	208.258	23.29	0.20	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,532.30670	2.53231	2,946.44570	2.94645	2,532.307	24.15	0.85	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	110.61260	0.11061	81.87220	0.08187	110.613	25.18	0.11	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	73.93660	0.07394	47.34150	0.04734	73.937	28.17	0.07	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	73.70850	0.07371	46.97530	0.04698	73.709	28.20	0.07	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	53.66090	0.05366	30.20080	0.03020	53.661	28.76	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	40.46310	0.04046	22.21580	0.02222	40.463	28.76	0.04	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	8.14920	0.00815	3.91640	0.00392	8.149	28.76	0.01	0.00	0	1,800.00
\$ / R	On 11/04/2017	Any day expiry			14.44980	14.44980	13.98410	13.98410		19.80	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.45260	14.45260	13.98680	13.98680		19.79	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	473.41880	0.47342	686.51430	0.68651	473.419	18.99	0.36	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	183.83530	0.18384	134.23110	0.13423	183.835	24.03	0.17	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.45540	14.45540	13.98950	13.98950		19.80	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.47790	14.47790	14.01080	14.01080		19.82	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.48910	14.48910	14.02150	14.02150		19.77	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	417.39320	0.41739	613.98480	0.61398	417.393	18.66	0.33	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	557.09430	0.55709	785.42860	0.78543	557.094	19.13	0.39	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	568.23550	0.56824	417.71780	0.41772	568.236	20.71	0.42	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	248.56190	0.24856	178.76250	0.17876	248.562	23.31	0.21	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.64140	14.64140	14.16830	14.16830		19.77	0.00	5,754,070.20	393	157,361.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	477.48180	0.47748	671.56560	0.67157	477.482	18.58	0.32	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	493.85670	0.49386	692.98040	0.69298	493.857	18.61	0.33	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	605.67480	0.60567	828.27790	0.82828	605.675	18.95	0.37	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	640.85310	0.64085	869.80740	0.86981	640.853	19.06	0.39	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	666.59910	0.66660	899.98700	0.89999	666.599	19.13	0.40	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	955.67810	0.95568	739.02580	0.73903	955.678	19.54	0.56	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,051.33190	1.05133	1,338.75010	1.33875	1,051.332	20.13	0.51	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,471.62270	1.47162	1,802.71910	1.80272	1,471.623	21.05	0.60	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	543.93570	0.54394	415.62320	0.41562	543.936	21.49	0.36	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,682.53570	1.68254	2,027.32320	2.02732	1,682.536	21.49	0.64	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	525.88410	0.52588	401.05610	0.40106	525.884	21.62	0.35	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	495.96250	0.49596	376.94860	0.37695	495.963	21.84	0.33	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	475.82490	0.47582	360.75110	0.36075	475.825	22.00	0.32	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	443.96220	0.44396	336.49040	0.33649	443.962	22.21	0.30	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	363.52630	0.36353	275.62680	0.27563	363.526	22.83	0.25	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	218.08810	0.21809	178.47590	0.17848	218.088	25.11	0.16	0.00	0	1,297.00

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	18.65	Call	191.68320	0.19168	147.58580	0.14759	191.683	26.13	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	125.11620	0.12512	83.68220	0.08368	125.116	26.95	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.70460	14.70460	14.22960	14.22960		19.79	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	545.65960	0.54566	750.99840	0.75100	545.660	18.67	0.34	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	269.34320	0.26934	219.63340	0.21963	269.343	24.53	0.18	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.72940	14.72940	14.25360	14.25360		19.85	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.80860	14.80860	14.41190	14.41190		19.69	0.00	0.00	0	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	196.60580	0.19661	290.76300	0.29076	196.606	17.00	0.15	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	265.76840	0.26577	374.54050	0.37454	265.768	17.47	0.19	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	398.65720	0.39866	521.64170	0.52164	398.657	18.10	0.25	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	527.14850	0.52715	675.94650	0.67595	527.148	18.36	0.30	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	531.13910	0.53114	680.97110	0.68097	531.139	18.37	0.30	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	739.94740	0.73995	931.62430	0.93162	739.947	18.84	0.37	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	792.63730	0.79264	990.93480	0.99093	792.637	18.98	0.39	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	614.26270	0.61426	515.18240	0.51518	614.263	21.82	0.34	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	537.46530	0.53747	451.06450	0.45106	537.465	22.32	0.31	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	503.54640	0.50355	422.81350	0.42281	503.546	22.58	0.29	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	498.69450	0.49869	418.77130	0.41877	498.694	22.61	0.29	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	375.43680	0.37544	326.40690	0.32641	375.437	23.98	0.22	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.81940	14.81940	14.50620	14.50620		19.63	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.96950	14.96950	14.69530	14.69530		19.95	0.00	0.00	0	670.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	448.64280	0.44864	0.00000	0.00000	448.643	18.05	0.24	181,692,446.00	52,000	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.38	Put	460.59270	0.46059	0.00000	0.00000	460.593	18.11	0.25	185,167,008.00	52,000	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	785.02420	0.78502	0.00000	0.00000	785.024	21.85	0.37	840,366,275.84	156,000	52,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.36410	15.36410	15.04260	15.04260		20.65	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.75860	15.75860	15.38990	15.38990		21.18	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	571.55690	0.57156	669.85440	0.66985	571.557	18.66	0.23	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.12930	14.12930	13.67780	13.67780		20.90	0.00	254,327.40	18	425.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.36850	14.36850	13.90660	13.90660		19.80	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.64140	14.64140	14.16830	14.16830		19.77	0.00	0.00	0	55.00
£ / R	On 02/12/2016	Any day expiry			17.57270	17.57270	16.88800	16.88800		21.41	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry			17.62310	17.62310	16.93680	16.93680		21.16	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.64060	17.64060	16.95330	16.95330		20.57	0.00	238,871,364.60	13,541	46,150.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	19.50940	0.01951	85.43920	0.08544	19.509	18.94	0.04	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	1,010.05110	1.01005	553.95140	0.55395	1,010.051	19.41	0.80	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	129.45110	0.12945	360.65140	0.36065	129.451	19.41	0.20	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	240.76930	0.24077	563.28680	0.56329	240.769	19.89	0.31	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	648.37640	0.64838	326.39410	0.32639	648.376	20.11	0.63	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	307.77640	0.30778	673.09410	0.67309	307.776	20.11	0.37	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	566.09540	0.56610	1,041.80470	1.04180	566.095	20.87	0.54	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	335.34350	0.33534	157.20670	0.15721	335.343	21.28	0.40	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	694.74350	0.69474	1,203.90670	1.20391	694.744	21.28	0.60	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	78.73100		0.07873		34.85350	0.03485	78.731	23.85	0.12	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,781.23640		3.78124	4,465.79020	4.46579	3,781.236		28.30	0.98	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1.33990		0.00134	0.39970	0.00040	1.340		34.66	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			17.81960		17.81960	17.12240	17.12240			20.06	0.00	173,933.00	10	12.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.97380		17.97380	17.26990	17.26990			19.75	0.00	5,841,485.00	325	8,142.00
£ / R	On 25/04/2017	Any day expiry			18.14230		18.14230	17.42950	17.42950			19.52	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.35150		18.35150	17.63010	17.63010			19.13	0.00	256,921.00	14	20,042.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.59680		18.59680	17.96600	17.96600			18.69	0.00	316,145.60	17	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.83870		18.83870	18.35520	18.35520			18.44	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13242		0.13242	0.13085	0.13085			24.77	0.00	808,532.10	6,106	10,444.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13520		0.13520	0.13356	0.13356			22.16	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13841		0.13841	0.13669	0.13669			21.58	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14062		0.14062	0.13966	0.13966			22.43	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			15.29230		15.29230	14.91940	14.91940			22.01	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.30260		15.30260	14.92930	14.92930			21.42	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.38210		15.38210	15.00720	15.00720			20.81	0.00	261,157,293.80	16,978	58,900.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	120.00410		0.12000	70.05070	0.07005	120.004		23.51	0.19	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,593.42410		1.59342	1,933.17640	1.93318	1,593.424		24.44	0.87	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.36810		0.00037	0.14480	0.00014	0.368		33.73	0.00	0.00	0	2,961.00
€ / R	On 31/01/2017	Any day expiry			15.35770		15.35770	15.30300	15.30300			19.62	0.00	183,636.00	12	12.00
€ / R	On 24/02/2017	Any day expiry			15.64210		15.64210	14.99900	14.99900			19.91	0.00	0.00	0	2,000.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.70570		15.70570	15.31930	15.31930			19.77	0.00	9,501,948.50	605	28,019.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	170.59290		0.17059	243.17450	0.24317	170.593		18.54	0.18	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	1,210.70320		1.21070	940.98390	0.94098	1,210.703		18.74	0.73	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	604.02980		0.60403	443.57060	0.44357	604.030		20.22	0.46	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	303.30080		0.30330	213.85810	0.21386	303.301		22.10	0.26	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.07680		16.07680	15.67900	15.67900			19.55	0.00	321,536.00	20	77,442.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.33230		16.33230	16.01790	16.01790			19.45	0.00	310,313.70	19	19.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.57070		16.57070	16.39360	16.39360			19.60	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.22762		99.22762	98.00429	98.00429				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.37048		96.37048	95.08940	95.08940				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.19803		95.19803	93.86677	93.86677				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.32544		97.32544	95.96526	95.96526				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.99787		100.99787	99.63218	99.63218				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06868		100.06868	100.06868	100.06868				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01134		100.01134	100.00882	100.00882				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.64000		99.64000	99.63544	99.63544				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.69930		99.69930	99.68290	99.68290				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.00506		100.00506	99.97019	99.97019				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 18/12/2017	Interest Rate Swap	100.03040		100.03040		99.99641	99.99641			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.34198		99.34198		99.28919	99.28919			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.03778		99.03778		98.96670	98.96670			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.13261		99.13261		99.03783	99.03783			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.67000		99.67000		99.54000	99.54000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.43434		98.43434		97.96231	97.96231			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.81669		97.81669		97.30255	97.30255			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	97.16496		97.16496		96.60983	96.60983			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.48517		97.48517		96.88803	96.88803			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.76232		99.76232		99.13295	99.13295			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	510.91700		510.91700		514.02800	514.02800			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	520.89000		520.89000		524.06500	524.06500			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	531.50100		531.50100		534.73600	534.73600			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	587.27200		587.27200		594.89700	594.89700			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	598.73400		598.73400		606.51300	606.51300			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	610.93200		610.93200		618.86300	618.86300			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	532.10500		532.10500		540.62100	540.62100			0.00	10,642,100.00	2	611.00
ALBI	On 04/05/2017	Index Future	542.49100		542.49100		551.17700	551.17700			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	553.54300		553.54300		562.40000	562.40000			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.70820		10.70820		10.47380	10.47380		14.72	0.00	1,177,902.00	110	12,857.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.86850		10.86850		10.62840	10.62840		14.25	0.00	0.00	0	8,560.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.04990		11.04990		10.80420	10.80420		14.57	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.15390		11.15390		10.96820	10.96820		15.16	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.25390		11.25390		11.16140	11.16140		15.63	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.46530		10.46530		10.15630	10.15630		16.74	0.00	0.00	0	15.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.65140		10.65140		10.33420	10.33420		16.37	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.86260		10.86260		10.53770	10.53770		16.22	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	447.57750		447.57750		835.78260	835.78260			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.31020		14.31020		13.93510	13.93510		20.14	0.00	0.00	0	1,864.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.62920		14.62920		14.24370	14.24370		19.86	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.99650		14.99650		14.60130	14.60130		19.87	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.06160		2.06160		2.00090	2.00090		18.20	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.08340		2.08340		2.02450	2.02450		17.70	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.10970		2.10970		2.04990	2.04990		17.62	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH/R	On 28/11/2016	Any day expiry		2.05680	2.05680		1.99670	1.99670		19.26	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.07310	2.07310		2.02220	2.02220		16.90	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.11700	2.11700		2.06440	2.06440		16.68	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 02/02/2017	Bond Future		10.69491	78.41424		10.45344	79.94162			0.00	0.00	0	8,789.00
ES33	On 04/05/2017	Bond Future		10.77821	76.15091		10.52862	77.70872			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.85208	77.70327		10.59439	79.29207			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 02/02/2017	Bond Future		10.80448	82.59816		10.56318	84.35108			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.88690	79.94766		10.63747	81.73546			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.95916	81.57797		10.70187	83.40137			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		529.98200	529.98200		538.42200	538.42200			0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI		540.32700	540.32700		548.93500	548.93500			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		551.33400	551.33400		560.11300	560.11300			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.82210	1.82210		1.76430	1.76430		19.51	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.85420	1.85420		1.79530	1.79530		19.40	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.89000	1.89000		1.82960	1.82960		19.41	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		129.09851	129.09851		129.12242	129.12242			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future		131.62625	131.62625		131.65167	131.65167			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		132.98303	132.98303		133.00775	133.00775			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

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 02/02/2017	Bond Future	108.78203		108.78203		108.80182	108.80182			0.00	0.00	0	5,278.00
I2033	On 04/05/2017	Bond Future	109.87278		109.87278		109.89379	109.89379			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	112.11771		112.11771		112.13799	112.13799			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 02/02/2017	Bond Future	135.22269		135.22269		135.24769	135.24769			0.00	0.00	0	22,164.00
I2038	On 04/05/2017	Bond Future	137.87036		137.87036		137.89706	137.89706			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	139.18819		139.18819		139.21407	139.21407			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 02/02/2017	Bond Future	135.48556		135.48556		135.51031	135.51031			0.00	0.00	0	17,789.00
I2046	On 04/05/2017	Bond Future	136.61018		136.61018		136.63655	136.63655			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	139.40156		139.40156		139.42694	139.42694			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 02/02/2017	Bond Future	144.06396		144.06396		144.09067	144.09067			0.00	0.00	0	23,975.00
I2050	On 04/05/2017	Bond Future	146.88482		146.88482		146.91311	146.91311			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	148.22422		148.22422		148.25135	148.25135			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	252.98300		252.98300		253.02900	253.02900			0.00	5,059,660.00	2	1,070.00
IGOV	On 04/05/2017	Index Future	257.93600		257.93600		257.98500	257.98500			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	263.20600		263.20600		263.25300	263.25300			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	685.01400		685.01400		685.13100	685.13100			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	698.33800		698.33800		698.45900	698.45900			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	712.08400		712.08400		712.20700	712.20700			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	0.13810		0.13810		0.13360	0.13360			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13900		0.13900		0.13370	0.13370			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13910		0.13910		0.13230	0.13230			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
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.13290		10.13290		9.97180	9.97180		16.48	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.27580		10.27580		10.11020	10.11020		16.10	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.43650		10.43650		10.26500	10.26500		16.23	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32560		1.32560		1.30920	1.30920			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.34380		1.34380		1.32670	1.32670			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.35660		1.35660		1.33900	1.33900			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.24850		1.24850		1.23950	1.23950			0.00	62,425.00	50	50.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.25090		1.25090		1.24180	1.24180			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25340		1.25340		1.24430	1.24430			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.08870		1.08870		1.09720	1.09720			0.00	0.00	0	4,207.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.09310		1.09310		1.10160	1.10160			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.09800		1.09800		1.10660	1.10660			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.05017		110.69371		8.83275	112.19424		9.08	0.00	398,386,662.29	3,599	103,553.00
R186	On 02/02/2017	Bond Future	8.00	Call	122.72000		0.12272		255.39000	0.25539	122.720	8.77	0.06	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	405.59000		0.40559		727.83000	0.72783	405.590	8.88	0.17	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	480.33000		0.48033		843.10000	0.84310	480.330	8.90	0.19	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	747.81000		0.74781	1,237.41000	1.23741	747.810	8.95	0.26	0.00	0	7,000.00	
R186	On 02/02/2017	Bond Future	8.62	Call	785.12000		0.78512	1,290.61000	1.29061	785.120	8.96	0.27	0.00	0	500.00	
R186	On 02/02/2017	Bond Future	8.87	Put	2,609.36000		2.60936	1,822.97000	1.82297	2,609.360	9.04	0.59	0.00	0	500.00	
R186	On 02/02/2017	Bond Future	8.90	Put	2,486.28000		2.48628	1,725.45000	1.72545	2,486.280	9.05	0.58	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	8.95	Put	2,289.47000		2.28947	1,571.08000	1.57108	2,289.470	9.06	0.55	0.00	0	2,546.00	
R186	On 02/02/2017	Bond Future	9.02	Put	2,032.61000		2.03261	1,372.99000	1.37299	2,032.610	9.09	0.51	0.00	0	500.00	
R186	On 02/02/2017	Bond Future	9.10	Put	1,767.06000		1.76706	1,172.82000	1.17282	1,767.060	9.14	0.46	0.00	0	2,546.00	
R186	On 02/02/2017	Bond Future	9.40	Put	993.65000		0.99365	616.92000	0.61692	993.650	9.30	0.31	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.50	Put	805.79000		0.80579	489.26000	0.48926	805.790	9.36	0.26	0.00	0	13,500.00	
R186	On 04/05/2017	Bond Future			9.09726		112.85463		8.87075	114.38532		9.03	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.13151		109.84882		8.89578	111.40961		8.99	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 02/02/2017	Bond Future			299.91294		299.91294		299.96925	299.96925			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			305.78516		305.78516		305.84488	305.84488			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			305.13310		305.13310		305.19127	305.19127			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 02/02/2017	Bond Future			249.16729		249.16729		249.21313	249.21313			0.00	0.00	0	35,809.00

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
R202	On 04/05/2017	Bond Future		254.04565	254.04565		254.09477	254.09477			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future		255.57128	255.57128		255.61872	255.61872			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 02/02/2017	Bond Future		8.68742	99.07260		8.51471	99.85537		6.64	0.00	9,907,260.00	100	16,470.00
R2023	On 04/05/2017	Bond Future		8.72735	97.07362		8.54516	97.87248		6.50	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.74960	99.05212		8.55747	99.86628		6.31	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 02/02/2017	Bond Future		7.83125	103.53254		7.64875	103.63804		0.76	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future		7.66092	101.38007		7.35067	101.48842		0.53	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 02/02/2017	Bond Future		9.49256	89.14542		9.26100	90.73949			0.00	436,812,558.00	4,900	33,682.00
R2030	On 04/05/2017	Bond Future		9.54644	90.88597		9.30690	92.51191			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.59163	88.73118		9.34392	90.38932			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 02/02/2017	Bond Future		9.60958	92.19385		9.37839	93.89850		12.70	0.00	0.00	0	14,080.00
R2032	On 04/05/2017	Bond Future		9.66191	89.83417		9.42315	91.57279		12.73	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.70423	91.66551		9.45796	93.43870		12.70	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 02/02/2017	Bond Future		9.73195	96.68937		9.49059	98.64140			0.00	0.00	0	5,762.00
R2035	On 04/05/2017	Bond Future		9.78333	94.07301		9.53447	96.06384			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.82569	95.99057		9.56930	98.02103			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 02/02/2017	Bond Future		9.78758	88.95481		9.54648	90.89957		14.53	0.00	0.00	0	41,574.00
R2037	On 04/05/2017	Bond Future		9.84165	90.69170		9.59319	92.67506		14.57	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.88838	88.28251		9.63244	90.30542		14.62	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 02/02/2017	Bond Future		7.99336	101.05108		7.83468	101.32226		2.01	0.00	0.00	0	30,155.00
R204	On 04/05/2017	Bond Future		8.01140	103.02374		7.82584	103.30101		1.88	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.96340	101.08071		7.74277	101.36263		1.68	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 02/02/2017	Bond Future		9.82716	92.68131		9.59127	94.72147		15.22	0.00	0.00	0	8,119.00
R2040	On 04/05/2017	Bond Future		9.88078	94.49096		9.63778	96.57167		15.27	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.92725	91.90882		9.67706	94.03096		15.32	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			9.83535		89.95761		9.59446	92.06607		15.95	0.00	0.00	0	20,162.00
R2044	On 04/05/2017	Bond Future			9.88705		91.71404		9.63908	93.86440		16.01	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.93180		89.20054		9.67670	91.39373		16.08	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 02/02/2017	Bond Future			9.79647		93.72230		9.55043	95.93809		16.17	0.00	187,444,600.00	2,000	61,332.00
R2048	On 04/05/2017	Bond Future			9.84289		91.11152		9.58986	93.37120		16.30	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.88125		92.96864		9.62128	95.27350		16.32	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 02/02/2017	Bond Future			8.20417		98.00674		8.04659	98.40567		3.19	0.00	0.00	0	86,326.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,864.66000		1.86466		2,223.32000	2.22332	1,864.660	3.36	0.87	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.24175		99.92009		8.06750	100.32761		3.08	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.24379		98.31206		8.05022	98.72690		2.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	916.08000		0.91608		1,133.61000	1.13361	916.080	2.90	0.49	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 02/02/2017	Bond Future			8.41930		96.65835		8.24394	97.24232		4.59	0.00	2,706,433.80	28	33,544.00
R208	On 04/05/2017	Bond Future			8.45749		95.14195		8.26891	95.73808		4.46	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.47109		97.08124		8.26817	97.68857		4.31	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 02/02/2017	Bond Future			9.66860		72.66021		9.42788	74.28894		14.71	0.00	0.00	0	62,133.00
R209	On 04/05/2017	Bond Future			9.71511		70.92753		9.46750	72.58855		14.81	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.75276		72.37344		9.49837	74.06761		14.87	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 02/02/2017	Bond Future			189.24870		189.24870		189.28313	189.28313			0.00	0.00	0	1,983.00
R210	On 04/05/2017	Bond Future			190.63770		190.63770		190.67444	190.67444			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			194.53297		194.53297		194.56854	194.56854			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
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			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 02/02/2017	Bond Future	148.13139		148.13139		148.15896	148.15896			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	151.03191		151.03191		151.06117	151.06117			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	152.08750		152.08750		152.11595	152.11595			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 02/02/2017	Bond Future	9.50837		83.85226		9.28231	85.36491		12.41	0.00	30,773,779.42	367	51,202.00
R213	On 04/05/2017	Bond Future	9.55558		81.93688		9.32233	83.47962		12.47	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.59319		83.60688		9.35268	85.18030		12.48	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 02/02/2017	Bond Future	9.74482		72.94211		9.50412	74.64235		15.56	0.00	0.00	0	34,384.00
R214	On 04/05/2017	Bond Future	9.78958		71.06738		9.54223	72.80141		15.67	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.82626		72.51597		9.57233	74.28453		15.72	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	24,065.23000		24,065.23000		23,422.63000	23,422.63000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.02170		10.02170		9.80580	9.80580		17.12	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.19400		10.19400		9.97410	9.97410		16.67	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.30600		4.30600		4.21830	4.21830		16.15	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.29790		4.29790		4.21000	4.21000		15.82	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.40780		1.40780		1.36720	1.36720			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.36080		1.36080		1.32200	1.32200			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.30440		1.30440		1.26600	1.26600			0.00	0.00	0	0.00

Total for Derivatives : **7,367,591,165.93** **665,972** **4,096,286.00**

Grand Total: **7,367,591,165.93** **665,972** **4,096,286.00**