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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/11/2016

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 15/11/2016	Any day expiry	14.40410	14.40410		14.37970	14.37970		29.58	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry	14.40410	14.40410		14.37960	14.37960		29.22	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	14.40410	14.40410		14.38240	14.38240		29.07	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	2.77180	0.00277	6.41020	0.00641	2.772	42.00	0.01	0.00	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,204.56280	1.20456	1,226.53480	1.22653	1,204.563	48.09	0.96	0.00	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	0.12770	0.00013	0.44850	0.00045	0.128	58.06	0.00	0.00	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.43520	14.43520	14.41350	14.41350		26.42	0.00	0.00	6,290.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	0.60670	0.00061	0.60030	0.00060	0.607	36.19	0.00	0.00	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	33.73630	0.03374	32.13950	0.03214	33.736	26.52	0.09	0.00	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	1.99090	0.00199	1.57500	0.00158	1.991	56.05	0.00	0.00	400.00
\$ / R	On 30/11/2016	Any day expiry			14.44100	14.44100	14.41930	14.41930		25.55	0.00	0.00	78.00
\$ / R	On 05/12/2016	Any day expiry			14.45550	14.45550	14.43390	14.43390		24.68	0.00	0.00	0.00
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	783.63900	0.78364	767.55210	0.76755	783.639	23.12	0.82	0.00	15,000.00
\$ / R	On 06/12/2016	Any day expiry			14.45840	14.45840	14.43680	14.43680		24.43	0.00	0.00	0.00
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	147.41780	0.14742	155.54650	0.15555	147.418	23.45	0.28	0.00	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	398.41180	0.39841	388.19920	0.38820	398.412	24.21	0.56	0.00	7,000.00

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 12/12/2016	Any day expiry		14.47590	14.47590	14.45430	14.45430		22.96	0.00	0.00	0	0.00
\$ / R	14.75	Put	On 12/12/2016	Any day expiry	538.75280	0.53875	555.49460	0.55549	538.753	23.93	0.60	0.00	0	5,000.00
\$ / R		On 13/12/2016	Any day expiry		14.47880	14.47880	14.45720	14.45720		22.81	0.00	0.00	0	275.00
\$ / R		On 14/12/2016	Any day expiry		14.48170	14.48170	14.46010	14.46010		22.65	0.00	0.00	0	251.00
\$ / R		On 15/12/2016	Any day expiry		14.48460	14.48460	14.46300	14.46300		23.54	0.00	0.00	0	700.00
\$ / R		On 19/12/2016	Foreign Exchange Future		14.49620	14.49620	14.47510	14.47510		23.07	0.00	2,483,604,953.60	171,328	422,839.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	3.60420	0.00360	3.19340	0.00319	3.604	28.27	0.01	0.00	0	250.00
\$ / R	12.59	Put	On 19/12/2016	Foreign Exchange Future	10.44080	0.01044	11.12880	0.01113	10.441	23.73	0.03	0.00	0	2,800.00
\$ / R	12.75	Put	On 19/12/2016	Foreign Exchange Future	13.11070	0.01311	14.41600	0.01442	13.111	22.81	0.03	0.00	0	25,850.00
\$ / R	13.00	Put	On 19/12/2016	Foreign Exchange Future	18.91060	0.01891	21.70210	0.02170	18.911	21.37	0.05	0.00	0	166,585.00
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	33.35730	0.03336	37.38260	0.03738	33.357	21.25	0.08	0.00	0	725.00
\$ / R	13.34	Call	On 19/12/2016	Foreign Exchange Future	1,202.14030	1.20214	1,185.64930	1.18565	1,202.140	21.37	0.90	0.00	0	2,800.00
\$ / R	13.34	Put	On 19/12/2016	Foreign Exchange Future	45.94030	0.04594	50.54930	0.05055	45.940	21.37	0.10	0.00	0	7,800.00
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	47.13600	0.04714	51.79190	0.05179	47.136	21.38	0.10	0.00	0	4,500.00
\$ / R	13.40	Put	On 19/12/2016	Foreign Exchange Future	53.47960	0.05348	58.36840	0.05837	53.480	21.43	0.11	0.00	0	3,000.00
\$ / R	13.48	Put	On 19/12/2016	Foreign Exchange Future	64.96880	0.06497	70.21500	0.07021	64.969	21.51	0.13	0.00	0	9,347.00
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	68.11380	0.06811	73.44510	0.07345	68.114	21.53	0.14	0.00	0	27,386.00
\$ / R	13.70	Call	On 19/12/2016	Foreign Exchange Future	902.36180	0.90236	887.34640	0.88735	902.362	21.72	0.81	4,299,467.57	365	500.00
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	106.16180	0.10616	112.24640	0.11225	106.162	21.72	0.19	0.00	0	2,000.00
\$ / R	13.75	Put	On 19/12/2016	Foreign Exchange Future	117.69450	0.11769	123.93640	0.12394	117.695	21.77	0.21	0.00	0	12,000.00
\$ / R	13.77	Put	On 19/12/2016	Foreign Exchange Future	122.55030	0.12255	128.85050	0.12885	122.550	21.79	0.21	0.00	0	19,800.00
\$ / R	14.00	Put	On 19/12/2016	Foreign Exchange Future	191.35630	0.19136	199.58320	0.19958	191.356	22.18	0.29	0.00	0	88,460.00
\$ / R	14.00	Call	On 19/12/2016	Foreign Exchange Future	687.55630	0.68756	674.68320	0.67468	687.556	22.18	0.71	0.00	0	23,025.00
\$ / R	14.05	Call	On 19/12/2016	Foreign Exchange Future	655.35400	0.65535	642.95130	0.64295	655.354	22.27	0.69	0.00	0	300.00
\$ / R	14.08	Call	On 19/12/2016	Foreign Exchange Future	636.51730	0.63652	624.40060	0.62440	636.517	22.32	0.68	0.00	0	5,000.00
\$ / R	14.09	Call	On 19/12/2016	Foreign Exchange Future	630.32090	0.63032	618.29980	0.61830	630.321	22.34	0.67	0.00	0	1,200.00
\$ / R	14.10	Put	On 19/12/2016	Foreign Exchange Future	227.96540	0.22797	237.13800	0.23714	227.965	22.36	0.33	0.00	0	2,800.00
\$ / R	14.12	Put	On 19/12/2016	Foreign Exchange Future	235.77530	0.23578	245.13710	0.24514	235.775	22.40	0.34	0.00	0	800.00
\$ / R	14.18	Call	On 19/12/2016	Foreign Exchange Future	576.38700	0.57639	565.21930	0.56522	576.387	22.50	0.64	0.00	0	4,200.00
\$ / R	14.20	Call	On 19/12/2016	Foreign Exchange Future	564.85360	0.56485	553.87260	0.55387	564.854	22.54	0.63	0.00	0	500.00
\$ / R	14.20	Put	On 19/12/2016	Foreign Exchange Future	268.65360	0.26865	278.77260	0.27877	268.654	22.54	0.37	0.00	0	2,000.00
\$ / R	14.25	Call	On 19/12/2016	Foreign Exchange Future	536.73300	0.53673	526.22350	0.52622	536.733	22.63	0.61	0.00	0	2,000.00
\$ / R	14.25	Put	On 19/12/2016	Foreign Exchange Future	290.53300	0.29053	301.12350	0.30112	290.533	22.63	0.39	0.00	0	7,000.00
\$ / R	14.30	Put	On 19/12/2016	Foreign Exchange Future	313.43280	0.31343	324.48900	0.32449	313.433	22.72	0.41	0.00	0	3,800.00
\$ / R	14.33	Put	On 19/12/2016	Foreign Exchange Future	327.66060	0.32766	338.99410	0.33899	327.661	22.77	0.42	0.00	0	5,000.00
\$ / R	14.34	Call	On 19/12/2016	Foreign Exchange Future	488.68290	0.48868	479.00890	0.47901	488.683	22.79	0.57	0.00	0	1,400.00
\$ / R	14.40	Call	On 19/12/2016	Foreign Exchange Future	458.46840	0.45847	449.33860	0.44934	458.468	22.90	0.55	0.00	0	26,120.00
\$ / R	14.45	Put	On 19/12/2016	Foreign Exchange Future	388.18550	0.38819	400.60350	0.40060	388.186	22.98	0.47	0.00	0	20,000.00
\$ / R	14.50	Call	On 19/12/2016	Foreign Exchange Future	411.28450	0.41128	403.03810	0.40304	411.284	23.07	0.51	0.00	0	1,200.00
\$ / R	14.50	Put	On 19/12/2016	Foreign Exchange Future	415.08450	0.41508	427.93810	0.42794	415.084	23.07	0.49	0.00	0	32,849.00
\$ / R	14.51	Put	On 19/12/2016	Foreign Exchange Future	420.78710	0.42079	433.72290	0.43372	420.787	23.10	0.49	0.00	0	1,000.00
\$ / R	14.60	Call	On 19/12/2016	Foreign Exchange Future	370.02520	0.37003	362.58570	0.36259	370.025	23.37	0.48	0.00	0	20,000.00
\$ / R	14.63	Put	On 19/12/2016	Foreign Exchange Future	492.17420	0.49217	506.06730	0.50607	492.174	23.46	0.54	0.00	0	5,700.00
\$ / R	14.66	Put	On 19/12/2016	Foreign Exchange Future	510.84900	0.51085	524.96970	0.52497	510.849	23.54	0.55	0.00	0	20,000.00

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	14.69	Call	336.04350	0.33604	329.28720	0.32929	336.043	23.63	0.44	0.00	0	7,150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	536.24500	0.53624	550.66320	0.55066	536.245	23.66	0.56	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	602.12970	0.60213	617.24980	0.61725	602.130	23.96	0.60	0.00	0	56,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	291.90180	0.29190	286.05470	0.28605	291.902	24.02	0.40	0.00	0	8,756.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	279.42850	0.27943	273.84230	0.27384	279.428	24.13	0.38	0.00	0	800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	239.56950	0.23957	234.82870	0.23483	239.570	24.54	0.34	0.00	0	88,249.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	743.36950	0.74337	759.72870	0.75973	743.369	24.54	0.66	0.00	0	29,368.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.10	Call	214.45840	0.21446	210.25960	0.21026	214.458	24.84	0.31	0.00	0	1,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Call	191.89100	0.19189	188.18180	0.18818	191.891	25.13	0.28	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	895.69100	0.89569	913.08180	0.91308	895.691	25.13	0.72	0.00	0	6,985.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	903.56540	0.90357	921.00200	0.92100	903.565	25.16	0.72	0.00	0	3,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.28	Call	175.44330	0.17544	172.08190	0.17208	175.443	25.36	0.26	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	153.16050	0.15316	150.24680	0.15025	153.160	25.70	0.24	0.00	0	26,053.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,056.96050	1.05696	1,075.14680	1.07515	1,056.961	25.70	0.76	0.00	0	31,590.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.48	Call	139.87650	0.13988	137.22900	0.13723	139.876	25.92	0.22	0.00	0	3,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,140.53780	1.14054	1,159.05380	1.15905	1,140.538	25.97	0.79	0.00	0	69,895.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	1,200.09630	1.20010	1,218.82230	1.21882	1,200.096	26.17	0.80	0.00	0	1,400.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	1,295.28150	1.29528	1,314.30300	1.31430	1,295.281	26.47	0.82	0.00	0	63,513.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	1,401.11740	1.40112	1,420.42170	1.42042	1,401.117	26.80	0.84	0.00	0	10,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.85	Call	91.97170	0.09197	90.28100	0.09028	91.972	26.94	0.15	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Call	77.29930	0.07730	76.05450	0.07605	77.299	27.32	0.13	0.00	0	52,443.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	1,581.09930	1.58110	1,600.95450	1.60095	1,581.099	27.32	0.87	0.00	0	32,950.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.11	Call	67.55920	0.06756	66.80790	0.06681	67.559	27.54	0.12	0.00	0	7,150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.31	Call	52.84410	0.05284	52.80290	0.05280	52.844	27.93	0.09	0.00	0	11,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	2,017.20120	2.01720	2,038.67920	2.03868	2,017.201	28.25	0.92	0.00	0	1,365.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	2,074.11300	2.07411	2,095.71860	2.09572	2,074.113	28.37	0.93	0.00	0	725.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	39.33360	0.03933	39.87840	0.03988	39.334	28.41	0.07	0.00	0	500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	2,226.91610	2.22692	2,248.79500	2.24880	2,226.916	28.68	0.94	0.00	0	3,300.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.77	Call	30.02040	0.03002	30.90320	0.03090	30.020	28.84	0.06	0.00	0	16,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.91	Call	25.29310	0.02529	26.31440	0.02631	25.293	29.12	0.05	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.96	Call	23.79600	0.02380	24.85440	0.02485	23.796	29.22	0.05	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.00	Call	22.66350	0.02266	23.74800	0.02375	22.663	29.30	0.04	0.00	0	51,333.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.39	Call	14.14540	0.01415	15.33720	0.01534	14.145	30.07	0.03	0.00	0	2,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.50	Call	12.72120	0.01272	13.33830	0.01334	12.721	30.41	0.03	0.00	0	63,513.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.66	Call	10.98190	0.01098	10.85670	0.01086	10.982	30.91	0.02	0.00	0	15,100.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.69	Call	10.68860	0.01069	10.44590	0.01045	10.689	31.01	0.02	0.00	0	3,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.00	Call	8.15430	0.00815	7.01480	0.00701	8.154	32.00	0.02	0.00	0	1,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.06	Call	7.75300	0.00775	6.49560	0.00650	7.753	32.19	0.02	0.00	0	1,400.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.10	Call	7.49910	0.00750	6.17140	0.00617	7.499	32.31	0.02	0.00	0	23,489.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.12	Call	7.37600	0.00738	6.01540	0.00602	7.376	32.38	0.01	0.00	0	4,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.89	Call	3.97770	0.00398	2.23310	0.00223	3.978	34.70	0.01	0.00	0	17,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.98	Call	3.47820	0.00348	1.92350	0.00192	3.478	34.70	0.01	0.00	0	10,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	19.00	Call	3.37550	0.00338	1.86050	0.00186	3.376	34.70	0.01	0.00	0	2,310.00
\$ / R	On	19/12/2016	Foreign Exchange Future	19.15	Call	2.69190	0.00269	1.44640	0.00145	2.692	34.70	0.01	0.00	0	26,053.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	2.31140	0.00231	1.22070	0.00122	2.311	34.70	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	1.14690	0.00115	0.55920	0.00056	1.147	34.70	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	1.05940	0.00106	0.51190	0.00051	1.059	34.70	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.96290	0.00096	0.46020	0.00046	0.963	34.70	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.76920	0.00077	0.35820	0.00036	0.769	34.70	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.62320	0.00062	0.28330	0.00028	0.623	34.70	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.54700	0.00055	0.24490	0.00024	0.547	34.70	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.43460	0.00043	0.18950	0.00019	0.435	34.70	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.39360	0.00039	0.16960	0.00017	0.394	34.70	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.15860	0.00016	0.06150	0.00006	0.159	34.70	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.08820	0.00009	0.03190	0.00003	0.088	34.70	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.07940	0.00008	0.02840	0.00003	0.079	34.70	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.50240	14.50240	14.48110	14.48110		22.96	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.52700	14.52700	14.50520	14.50520		22.36	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.54540	14.54540	14.52330	14.52330		21.95	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			14.56690	14.56690	14.54440	14.54440		21.65	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			14.57310	14.57310	14.55050	14.55050		21.61	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	229.03430	0.22903	232.98960	0.23299	229.034	20.70	0.29	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	129.90810	0.12991	124.85110	0.12485	129.908	25.45	0.17	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			14.58540	14.58540	14.56250	14.56250		21.38	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			14.58830	14.58830	14.56540	14.56540		21.48	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	678.31780	0.67832	661.57920	0.66158	678.318	20.97	0.61	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.59410	14.59410	14.57120	14.57120		21.46	0.00	0.00	0	44.00
\$ / R	On 23/01/2017	Any day expiry			14.60280	14.60280	14.57980	14.57980		21.30	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.60860	14.60860	14.58560	14.58560		21.30	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	306.11080	0.30611	310.87170	0.31087	306.111	20.51	0.33	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	203.46740	0.20347	195.78830	0.19579	203.467	24.23	0.23	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.61440	14.61440	14.59140	14.59140		21.28	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	204.82150	0.20482	207.99010	0.20799	204.822	20.09	0.25	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	655.18340	0.65518	638.81790	0.63882	655.183	20.99	0.58	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.62610	14.62610	14.60290	14.60290		21.24	0.00	73,187.50	5	3,188.00
\$ / R	On 27/02/2017	Any day expiry			14.70400	14.70400	14.68060	14.68060		20.89	0.00	0.00	0	2,105.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.74410	14.74410	14.72070	14.72070		20.86	0.00	28,883,691.90	1,959	102,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	29.01580	0.02902	28.73270	0.02873	29.016	19.75	0.04	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	46.99410	0.04699	46.89400	0.04689	46.994	19.60	0.06	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	96.82790	0.09683	97.51820	0.09752	96.828	19.34	0.12	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	187.33600	0.18734	190.38660	0.19039	187.336	19.33	0.20	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	1,284.77760	1.28478	1,264.86170	1.26486	1,284.778	19.46	0.76	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	378.66840	0.37867	384.41550	0.38442	378.668	19.82	0.33	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	911.26340	0.91126	894.01790	0.89402	911.263	20.14	0.63	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	467.16340	0.46716	473.31790	0.47332	467.163	20.14	0.37	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	515.29330	0.51529	521.65150	0.52165	515.293	20.30	0.40	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	810.05260	0.81005	793.20960	0.79321	810.053	20.46	0.58	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	646.56290	0.64656	653.41210	0.65341	646.563	20.70	0.45	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,009.96840	1.00997	1,018.99690	1.01900	1,009.968	21.75	0.58	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,100.89420	1.10089	1,110.32650	1.11033	1,100.894	21.99	0.60	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	451.57190	0.45157	438.15300	0.43815	451.572	22.21	0.37	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,353.15900	1.35316	1,364.15440	1.36415	1,353.159	22.64	0.66	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,384.08140	1.38408	1,395.24060	1.39524	1,384.081	22.72	0.67	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	374.98470	0.37498	362.98830	0.36299	374.985	22.84	0.32	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	295.43500	0.29544	284.33000	0.28433	295.435	23.68	0.26	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,222.78250	2.22278	2,236.62830	2.23663	2,222.783	24.55	0.80	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	157.95720	0.15796	150.06890	0.15007	157.957	25.46	0.15	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	98.02440	0.09802	93.21840	0.09322	98.024	28.05	0.09	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	97.70210	0.09770	92.90970	0.09291	97.702	28.08	0.09	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	82.27430	0.08227	78.15020	0.07815	82.274	29.57	0.08	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	68.91360	0.06891	62.55450	0.06255	68.914	30.11	0.07	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	16.09360	0.01609	14.00800	0.01401	16.094	30.11	0.02	0.00	0	1,800.00
\$ / R	On 11/04/2017	Any day expiry			14.82700	14.82700	14.80360	14.80360		20.81	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.82990	14.82990	14.80650	14.80650		20.80	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	359.30240	0.35930	364.12110	0.36412	359.302	19.51	0.29	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	257.27950	0.25728	245.24140	0.24524	257.280	24.45	0.21	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.83280	14.83280	14.80930	14.80930		20.81	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.85570	14.85570	14.83220	14.83220		20.74	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.86710	14.86710	14.84370	14.84370		20.69	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	320.97170	0.32097	326.39610	0.32640	320.972	19.30	0.26	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	428.56870	0.42857	434.34320	0.43434	428.569	19.52	0.32	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	742.94840	0.74295	725.82280	0.72582	742.948	21.03	0.49	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	340.62800	0.34063	326.56630	0.32657	340.628	23.73	0.26	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.02630	15.02630	15.00210	15.00210		20.73	0.00	75,131.50	5	157,641.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	383.58370	0.38358	388.61550	0.38862	383.584	19.21	0.26	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	397.45980	0.39746	402.41960	0.40242	397.460	19.24	0.27	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	487.18360	0.48718	491.65510	0.49166	487.184	19.43	0.31	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	515.44890	0.51545	519.75550	0.51976	515.449	19.49	0.32	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	536.21470	0.53621	540.39970	0.54040	536.215	19.52	0.33	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	1,189.56140	1.18956	1,170.54380	1.17054	1,189.561	19.89	0.62	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	875.03300	0.87503	879.20390	0.87920	875.033	20.49	0.45	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,257.68260	1.25768	1,261.26070	1.26126	1,257.683	21.39	0.54	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	698.18580	0.69819	677.72540	0.67773	698.186	21.80	0.42	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,451.88580	1.45189	1,455.62540	1.45563	1,451.886	21.80	0.58	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	675.85640	0.67586	655.58240	0.65558	675.856	21.92	0.41	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	638.84880	0.63885	618.75950	0.61876	638.849	22.14	0.39	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	613.84140	0.61384	593.88350	0.59388	613.841	22.30	0.38	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	576.15840	0.57616	556.42930	0.55643	576.158	22.55	0.36	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	478.84760	0.47885	459.47910	0.45948	478.848	23.24	0.31	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	282.24350	0.28224	266.70090	0.26670	282.243	25.24	0.19	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	247.97730	0.24798	232.49180	0.23249	247.977	26.28	0.17	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	188.45000	0.18845	171.51610	0.17152	188.450	28.16	0.13	0.00	0	3,155.00

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 12/07/2017	Any day expiry			15.09330	15.09330				0.00	0	0.00
\$ / R	13.95	Put	On 12/07/2017	Any day expiry	446.08650	0.44609	450.51540	0.45052	446.087	19.30	0.28	0.00	0	1,000.00
\$ / R	17.98	Call	On 12/07/2017	Any day expiry	347.36130	0.34736	328.77050	0.32877	347.361	24.72	0.22	0.00	0	1,000.00
\$ / R			On 21/07/2017	Any day expiry	15.11960	15.11960	15.09460	15.09460		20.73	0.00	0.00	0	70.00
\$ / R			On 18/09/2017	Foreign Exchange Future	15.29140	15.29140	15.26640	15.26640		20.75	0.00	0.00	0	4,400.00
\$ / R	12.75	Put	On 18/09/2017	Foreign Exchange Future	143.01050	0.14301	149.96620	0.14997	143.010	17.44	0.11	0.00	0	2,000.00
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	194.93370	0.19493	201.66170	0.20166	194.934	17.82	0.14	0.00	0	10,000.00
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	301.06790	0.30107	306.55810	0.30656	301.068	18.43	0.19	0.00	0	500.00
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	418.18490	0.41818	421.75470	0.42175	418.185	18.96	0.24	0.00	0	2,000.00
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	421.58510	0.42159	425.12140	0.42512	421.585	18.97	0.24	0.00	0	960.00
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	596.09080	0.59609	597.79620	0.59780	596.091	19.37	0.31	0.00	0	110.00
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	638.72880	0.63873	639.97920	0.63998	638.729	19.46	0.32	0.00	0	110.00
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	705.78700	0.70579	0.00000	0.00000	705.787	19.59	0.35	797,371.58	150	150.00
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	804.99200	0.80499	778.71570	0.77872	804.992	22.16	0.40	0.00	0	960.00
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	710.33500	0.71034	684.55760	0.68456	710.335	22.69	0.36	0.00	0	110.00
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	667.40970	0.66741	641.65370	0.64165	667.410	22.94	0.35	1,593,820.80	300	650.00
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	661.20830	0.66121	635.49940	0.63550	661.208	22.98	0.34	0.00	0	110.00
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	494.56810	0.49457	470.47310	0.47047	494.568	24.17	0.27	0.00	0	10,000.00
\$ / R			On 23/10/2017	Any day expiry	15.39320	15.39320	15.36880	15.36880		20.79	0.00	0.00	0	334.00
\$ / R			On 18/12/2017	Foreign Exchange Future	15.57820	15.57820	15.55520	15.55520		20.98	0.00	0.00	0	670.00
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	330.08260	0.33008	335.69040	0.33569	330.083	18.37	0.18	0.00	0	52,000.00
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	555.79110	0.55579	557.28910	0.55729	555.791	19.19	0.26	0.00	0	33,000.00
\$ / R	14.53	Put	On 18/12/2017	Foreign Exchange Future	780.52330	0.78052	780.57520	0.78058	780.523	19.70	0.33	0.00	0	22,000.00
\$ / R	16.55	Call	On 18/12/2017	Foreign Exchange Future	1,040.94150	1.04094	1,015.43630	1.01544	1,040.941	22.09	0.44	0.00	0	52,000.00
\$ / R	16.82	Call	On 18/12/2017	Foreign Exchange Future	968.93640	0.96894	943.74930	0.94375	968.936	22.40	0.42	0.00	0	22,000.00
\$ / R	17.24	Call	On 18/12/2017	Foreign Exchange Future	868.80060	0.86880	844.11140	0.84411	868.801	22.88	0.38	0.00	0	33,000.00
\$ / R			On 19/03/2018	Foreign Exchange Future	15.90580	15.90580	15.88330	15.88330		21.42	0.00	0.00	0	70.00
\$ / R			On 18/06/2018	Foreign Exchange Future	16.23330	16.23330	16.21150	16.21150		21.72	0.00	0.00	0	70.00
\$ / R	13.64	Put	On 18/06/2018	Foreign Exchange Future	505.59770	0.50560	495.02510	0.49503	505.598	19.35	0.20	0.00	0	70,530.00
\$ / R MAXI			On 19/12/2016	Foreign Exchange Future	14.49620	14.49620	14.47510	14.47510		23.07	0.00	420,389.80	29	435.00
\$ / R MAXI			On 13/03/2017	Foreign Exchange Future	14.74410	14.74410	14.72070	14.72070		20.86	0.00	0.00	0	91.00
\$ / R MAXI			On 19/06/2017	Foreign Exchange Future	15.02630	15.02630	15.00210	15.00210		20.73	0.00	0.00	0	55.00
£ / R			On 02/12/2016	Any day expiry	18.02660	18.02660	18.21600	18.21600		21.81	0.00	0.00	0	35.00
£ / R			On 15/12/2016	Any day expiry	18.07790	18.07790	18.26870	18.26870		20.74	0.00	0.00	0	14.00
£ / R			On 19/12/2016	Foreign Exchange Future	18.09560	18.09560	18.28630	18.28630		20.51	0.00	21,316,616.80	1,178	45,282.00
£ / R	15.89	Put	On 19/12/2016	Foreign Exchange Future	11.34780	0.01135	11.64080	0.01164	11.348	21.65	0.02	0.00	0	525.00
£ / R	16.76	Call	On 19/12/2016	Foreign Exchange Future	1,386.52260	1.38652	1,567.45890	1.56746	1,386.523	19.49	0.90	0.00	0	525.00
£ / R	16.76	Put	On 19/12/2016	Foreign Exchange Future	50.92260	0.05092	41.15890	0.04116	50.923	19.49	0.10	0.00	0	1,050.00
£ / R	17.13	Put	On 19/12/2016	Foreign Exchange Future	103.20240	0.10320	84.96590	0.08497	103.202	19.36	0.17	0.00	0	4,885.00
£ / R	17.30	Call	On 19/12/2016	Foreign Exchange Future	936.49690	0.93650	1,100.92360	1.10092	936.497	19.47	0.78	0.00	0	656.00
£ / R	17.30	Put	On 19/12/2016	Foreign Exchange Future	140.89690	0.14090	114.62360	0.11462	140.897	19.47	0.22	0.00	0	525.00
£ / R	17.80	Put	On 19/12/2016	Foreign Exchange Future	313.64480	0.31364	258.73010	0.25873	313.645	20.12	0.38	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	503.61040		0.50361		627.05570	0.62706	503.610	20.38	0.55	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	408.01040		0.40801		340.75570	0.34076	408.010	20.38	0.45	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	118.65620		0.11866		164.07440	0.16407	118.656	23.07	0.18	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,328.27450		3.32827		3,144.51620	3.14452	3,328.275	27.11	0.98	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	2.29970		0.00230		3.66180	0.00366	2.300	35.76	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			18.28050		18.28050		18.46980	18.46980		20.13	0.00	0.00	0	12.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.44200		18.44200		18.63260	18.63260		19.83	0.00	73,768.00	4	8,144.00
£ / R	On 25/04/2017	Any day expiry			18.61450		18.61450		18.80680	18.80680		19.50	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.83410		18.83410		19.02920	19.02920		19.15	0.00	37,668.20	2	19,992.00
£ / R	On 18/09/2017	Foreign Exchange Future			19.20390		19.20390		19.40010	19.40010		18.77	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.60670		19.60670		19.80820	19.80820		18.60	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13392		0.13392		0.13620	0.13620		26.85	0.00	24,640.91	184	10,804.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13678		0.13678		0.13908	0.13908		23.77	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14007		0.14007		0.14241	0.14241		23.05	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14320		0.14320		0.14558	0.14558		23.45	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			15.46920		15.46920		15.67520	15.67520		23.08	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.47940		15.47940		15.68580	15.68580		22.19	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.55900		15.55900		15.76700	15.76700		21.70	0.00	2,131,583.00	137	58,750.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	147.58630		0.14759		206.78530	0.20679	147.586	24.14	0.23	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,434.12980		1.43413		1,267.45850	1.26746	1,434.130	25.13	0.85	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.64780		0.00065		1.27760	0.00128	0.648	36.14	0.00	0.00	0	2,961.00
€ / R	On 31/01/2017	Any day expiry			15.53590		15.53590		15.74150	15.74150		19.79	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			15.82660		15.82660		16.03380	16.03380		20.07	0.00	0.00	0	2,000.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.89100		15.89100		16.09890	16.09890		19.96	0.00	794,550.00	50	30,187.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	137.03570		0.13704		116.76000	0.11676	137.036	18.70	0.15	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	1,343.19360		1.34319		1,510.19550	1.51020	1,343.194	18.87	0.76	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	676.90130		0.67690		785.49840	0.78550	676.901	20.11	0.50	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	340.84320		0.34084		401.56040	0.40156	340.843	22.01	0.29	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.27040		16.27040		16.48100	16.48100		19.75	0.00	130,163.20	8	77,442.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.63220		16.63220		16.84450	16.84450		19.79	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.01110		17.01110		17.22770	17.22770		20.05	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.10241		101.10241		100.47686	100.47686			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			98.32688		98.32688		97.67931	97.67931			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			97.21897		97.21897		96.55611	96.55611			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			99.37519		99.37519		98.70916	98.70916			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			103.04872		103.04872		102.38605	102.38605			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06869		100.06869		100.06868	100.06868			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.02011		100.02011		100.01928	100.01928			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.66719		99.66719		99.66489	99.66489			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.76597		99.76597		99.75154	99.75154			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 21/12/2017	Interest Rate Swap	100.11679		100.11679		100.08588	100.08588			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.13942		100.13942		100.10956	100.10956			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.50445		99.50445		99.45931	99.45931			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.25787		99.25787		99.19317	99.19317			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.42076		99.42076		99.33062	99.33062			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	100.03000		100.03000		99.91000	99.91000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	99.30100		99.30100		98.96461	98.96461			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	98.74241		98.74241		98.38308	98.38308			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	98.15131		98.15131		97.77013	97.77013			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	98.53395		98.53395		98.13186	98.13186			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	100.86003		100.86003		100.44267	100.44267			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	507.77300		507.77300		508.57500	508.57500			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	517.66800		517.66800		518.50200	518.50200			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	528.19500		528.19500		529.05300	529.05300			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	581.63400		581.63400		582.98600	582.98600			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	592.96800		592.96800		594.36500	594.36500			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	605.02600		605.02600		606.46000	606.46000			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	527.10800		527.10800		528.26000	528.26000			0.00	0.00	0	619.00
ALBI	On 04/05/2017	Index Future	537.37900		537.37900		538.57200	538.57200			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	548.30700		548.30700		549.53100	549.53100			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.92860		10.92860		10.91690	10.91690		16.62	0.00	743,144.80	68	10,879.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.09430		11.09430		11.08070	11.08070		15.36	0.00	0.00	0	8,560.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.28150		11.28150		11.26790	11.26790		15.51	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.45870		11.45870		11.44380	11.44380		16.02	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.65120		11.65120		11.63830	11.63830		16.45	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.69300		10.69300		10.69850	10.69850		18.67	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.88520		10.88520		10.88920	10.88920		17.37	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.10330		11.10330		11.10630	11.10630		17.15	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	291.66600		291.66600		300.53490	300.53490			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.53410		14.53410		14.71400	14.71400		21.57	0.00	0.00	0	1,945.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.86090		14.86090		15.04260	15.04260		20.32	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.23850		15.23850		15.42350	15.42350		20.47	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.10570		2.10570		2.11440	2.11440		20.23	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.12690		2.12690		2.13590	2.13590		18.79	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 19/06/2017	Foreign Exchange Future		2.15300	2.15300		2.16190	2.16190		18.68	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.10220	2.10220		2.11100	2.11100		23.08	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.09650	2.09650		2.12470	2.12470		19.42	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.14130	2.14130		2.16960	2.16960		18.13	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		10.82708	77.59753		10.79713	77.78142			0.00	0.00	0	8,789.00
ES33	On 04/05/2017	Bond Future		10.91520	75.31608		10.88387	75.50576			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.99407	76.84895		10.96157	77.04319			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		10.93667	81.66509		10.90667	81.87520			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		11.02393	78.99408		10.99256	79.21063			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		11.10106	80.60234		11.06856	80.82395			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		524.93900	524.93900		526.11600	526.11600			0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI		535.16800	535.16800		536.38500	536.38500			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		546.05000	546.05000		547.30000	547.30000			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.86890	1.86890		1.86620	1.86620		21.64	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.90140	1.90140		1.89900	1.89900		20.49	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.93760	1.93760		1.93570	1.93570		20.39	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		129.04995	129.04995		129.07413	129.07413			0.00	0.00	0	3,255.00
I2025	On 04/05/2017	Bond Future		131.57301	131.57301		131.60150	131.60150			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		132.92451	132.92451		132.95473	132.95473			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
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 02/02/2017	Bond Future	107.98977		107.98977		108.00940	108.00940			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	109.06192		109.06192		109.08511	109.08511			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	111.28665		111.28665		111.31134	111.31134			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	134.71270		134.71270		134.73804	134.73804			0.00	0.00	0	22,835.00
I2038	On 04/05/2017	Bond Future	137.34660		137.34660		137.37636	137.37636			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	138.64937		138.64937		138.68083	138.68083			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	134.86321		134.86321		134.31841	134.31841			0.00	0.00	0	18,352.00
I2046	On 04/05/2017	Bond Future	135.97185		135.97185		135.42051	135.42051			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	138.74602		138.74602		138.18440	138.18440			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	144.01022		144.01022		144.03692	144.03692			0.00	0.00	0	24,754.00
I2050	On 04/05/2017	Bond Future	146.82586		146.82586		146.85721	146.85721			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	148.15935		148.15935		148.19264	148.19264			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	252.37000		252.37000		252.50500	252.50500			0.00	0.00	0	1,070.00
IGOV	On 04/05/2017	Index Future	257.30300		257.30300		257.44900	257.44900			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	262.55000		262.55000		262.70200	262.70200			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	683.79500		683.79500		684.02400	684.02400			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	697.09200		697.09200		697.32800	697.32800			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	710.81300		710.81300		711.05400	711.05400			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	0.14160		0.14160		0.14140	0.14140			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			0.14140		0.14140		0.14160	0.14160			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.14190		0.14190		0.14180	0.14180			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.25960		10.25960		10.32340	10.32340		18.01	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.40610		10.40610		10.46910	10.46910		16.86	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.57130		10.57130		10.63410	10.63410		17.01	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.33400		1.33400		1.34360	1.34360			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.35280		1.35280		1.36210	1.36210			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.36630		1.36630		1.37530	1.37530			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.24830		1.24830		1.26330	1.26330			0.00	0.00	0	50.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.25080		1.25080		1.26570	1.26570			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25340		1.25340		1.26840	1.26840			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.07330		1.07330		1.08920	1.08920			0.00	4,760,085.50	4,435	32.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.07780		1.07780		1.09360	1.09360			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.08280		1.08280		1.09860	1.09860			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.21507		109.57386		9.17416	109.85023		9.08	0.00	74,510,224.80	680	112,680.00
R186	On 02/02/2017	Bond Future	8.00	Call	59.27000		0.05927		76.56000	0.07656	59.270	8.77	0.03	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	229.95000		0.22995		278.16000	0.27816	229.950	8.88	0.11	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	278.78000		0.27878		334.10000	0.33410	278.780	8.90	0.13	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	461.83000		0.46183		540.18000	0.54018	461.830	8.95	0.19	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	488.22000		0.48822		569.53000	0.56953	488.220	8.96	0.20	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	3,282.50000		3.28250		3,127.59000	3.12759	3,282.500	9.04	0.69	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	3,140.28000		3.14028		2,990.43000	2.99043	3,140.280	9.05	0.67	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	2,911.32000		2.91132		2,769.93000	2.76993	2,911.320	9.06	0.64	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	2,609.11000		2.60911		2,479.56000	2.47956	2,609.110	9.09	0.60	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	2,291.83000		2.29183		2,175.70000	2.17570	2,291.830	9.14	0.56	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,338.41000		1.33841		1,267.51000	1.26751	1,338.410	9.30	0.39	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	1,098.51000		1.09851		1,040.14000	1.04014	1,098.510	9.36	0.34	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			9.26950		111.70971		9.22639	111.99475		9.03	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.31149		108.67705		9.26643	108.96881		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			299.34741		299.34741		299.85560	299.85560			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			305.19996		305.19996		305.72682	305.72682			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			304.52613		304.52613		305.06649	305.06649			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

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 02/02/2017	Bond Future		248.74147	248.74147		248.78819	248.78819			0.00	0.00	0	36,619.00
R202	On 04/05/2017	Bond Future		253.60474	253.60474		253.65931	253.65931			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future		255.11306	255.11306		255.17118	255.17118			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		8.86470	98.27728		8.81284	98.50908		6.64	0.00	0.00	0	16,470.00
R2023	On 04/05/2017	Bond Future		8.91484	96.26002		8.85953	96.49914		6.50	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.94835	98.21880		8.88972	98.46369		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		7.93615	103.47199		7.95031	103.46382		0.76	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future		7.84636	101.31542		7.86177	101.31006		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		9.62036	88.28235		9.58485	88.52098			0.00	0.00	0	38,639.00
R2030	On 04/05/2017	Bond Future		9.67901	90.00353		9.64188	90.24945			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.72930	87.82782		9.69074	88.07955			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		9.73713	91.27317		9.70170	91.52752		12.70	0.00	237,310,242.00	2,600	18,016.00
R2032	On 04/05/2017	Bond Future		9.79401	88.89289		9.75705	89.15479		12.73	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.84102	90.70218		9.80274	90.97023		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		9.86454	95.64315		9.83431	95.88008			0.00	0.00	0	5,762.00
R2035	On 04/05/2017	Bond Future		9.92041	93.00368		9.88887	93.24803			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.96745	94.89644		9.93482	95.14652			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		9.92012	87.91353		9.88987	88.14948		14.53	0.00	0.00	0	41,573.00
R2037	On 04/05/2017	Bond Future		9.97860	89.62753		9.94707	89.87074		14.57	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		10.02997	87.19380		9.99735	87.44274		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		8.10057	100.86841		8.09519	100.87756		2.01	0.00	0.00	0	30,070.00
R204	On 04/05/2017	Bond Future		8.13839	102.83458		8.13014	102.84686		1.88	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		8.11752	100.88442		8.10697	100.89784		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		9.95452	91.60968		9.92941	91.81933		15.22	0.00	0.00	0	8,238.00

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 04/05/2017	Bond Future			10.01234		93.39571		9.98613	93.61220		15.27	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			10.06322		90.78824		10.03610	91.00994		15.32	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 02/02/2017	Bond Future			9.95242		88.96269		9.93244	89.13114		15.95	0.00	0.00	0	20,659.00
R2044	On 04/05/2017	Bond Future			10.00790		90.69720		9.98701	90.87155		16.01	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			10.05663		88.15998		10.03501	88.33870		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			9.92379		92.61256		9.89355	92.87392		16.17	0.00	0.00	0	61,332.00
R2048	On 04/05/2017	Bond Future			9.97419		89.97754		9.94277	90.24657		16.30	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			10.01665		91.80864		9.98422	92.08402		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			8.38291		97.55667		8.34529	97.65118		3.19	0.00	0.00	0	86,326.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,476.93000		1.47693	1,561.47000	1.56147	1,476.930	1,476.930	3.36	0.81	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.44024		99.45844		8.39749	99.55763		3.08	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.46636		97.83780		8.41833	97.93990		2.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	696.76000		0.69676	744.68000	0.74468	696.760	696.760	2.90	0.41	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			8.58335		96.11599		8.54131	96.25461		4.59	0.00	0.00	0	33,544.00
R208	On 04/05/2017	Bond Future			8.63457		94.58631		8.58853	94.73039		4.46	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.66300		96.51118		8.61309	96.65903		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			9.80098		71.78822		9.77074	71.98596		14.71	0.00	1,507,552.62	21	62,091.00
R209	On 04/05/2017	Bond Future			9.85162		70.03650		9.82019	70.24013		14.81	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.89350		71.46192		9.86107	71.67036		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			188.80686		188.80686		188.84156	188.84156			0.00	3,398,523.48	18	2,001.00

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 04/05/2017	Bond Future		190.18179	190.18179		190.22257	190.22257			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future		194.06174	194.06174		194.10509	194.10509			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 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		147.89524	147.89524		147.92296	147.92296			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future		150.78685	150.78685		150.81944	150.81944			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future		151.83255	151.83255		151.86720	151.86720			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		9.64109	82.98229		9.60565	83.21330		12.41	0.00	0.00	0	51,202.00
R213	On 04/05/2017	Bond Future		9.69289	81.04755		9.65595	81.28545		12.47	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future		9.73530	82.69686		9.69707	82.94026		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		9.87719	72.03507		9.84696	72.24050		15.56	0.00	0.00	0	34,384.00
R214	On 04/05/2017	Bond Future		9.92594	70.14066		9.89455	70.35219		15.67	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future		9.96674	71.56809		9.93439	71.78448		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		24,489.28000	24,489.28000		24,698.64000	24,698.64000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		10.22650	10.22650		10.24950	10.24950		18.46	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future		10.40160	10.40160		10.42460	10.42460		16.98	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		4.37700	4.37700		4.40960	4.40960		17.86	0.00	363,291.00	83	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future		4.36590	4.36590		4.39940	4.39940		16.70	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.45050	1.45050		1.44470	1.44470			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.40270	1.40270		1.39660	1.39660			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future		1.34440	1.34440		1.33830	1.33830			0.00	0.00	0	0.00

Total for Derivatives : **2,866,850,068.56** **183,609** **4 249 404.00**

Grand Total: **2,866,850,068.56** **183,609** **4 249 404.00**