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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 11/08/2016	Any day expiry	13.27550	13.27550		13.30630	13.30630		11.20	0.00	87,618,300.00	6,600	0.00
\$ / R	On 12/08/2016	Any day expiry	13.27160	13.27160		13.30630	13.30630		10.74	0.00	0.00	0	0.00
\$ / R	On 12/08/2016	Any day expiry	14.21	Call	0.01200	0.00001	0.13810	0.00014	0.012	36.65	0.00	0	10,000.00
\$ / R	On 15/08/2016	Any day expiry	13.27160	13.27160		13.31100	13.31100		13.87	0.00	18,609,500.00	1,400	656.00
\$ / R	On 16/08/2016	Any day expiry	13.26680	13.26680		13.31360	13.31360		14.85	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	0.01530	0.00002	0.01620	0.00002	0.015	40.13	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry	13.26940	13.26940		13.31610	13.31610		15.46	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	14.22	Put	951.67600	0.95168	905.72880	0.90573	951.676	22.48	0.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	1,161.04530	1.16105	1,114.86110	1.11486	1,161.045	24.17	1.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	2,570.61360	2.57061	2,523.91330	2.52391	2,570.614	36.71	1.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	0.31930	0.00032	0.31290	0.00031	0.319	67.48	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry	13.27200	13.27200		13.31860	13.31860		15.86	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	0.01600	0.00002	0.00020	0.00000	0.016	36.21	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry	13.28490	13.28490		13.33150	13.33150		15.77	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	13.28750	13.28750		13.33410	13.33410		15.89	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	13.32	Call	143.90660	0.14391	173.43830	0.17344	143.907	15.94	0.47	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 24/08/2016	Any day expiry	14.08	Put	801.69720	0.80170	758.90780	0.75891	801.697	18.33	0.95	0.00	0	6,600.00
\$ / R	On 24/08/2016	Any day expiry	14.24	Put	957.98270	0.95798	913.69770	0.91370	957.983	19.27	0.97	0.00	0	6,600.00
\$ / R	On 26/08/2016	Any day expiry			13.29270	13.29270	13.33920	13.33920		16.13	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.36110	0.00036	0.92750	0.00093	0.361	20.76	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	302.99790	0.30300	279.55240	0.27955	302.998	16.68	0.67	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	0.04680	0.00005	0.03140	0.00003	0.047	39.20	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	0.02400	0.00002	0.01550	0.00002	0.024	39.20	0.00	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			13.30040	13.30040	13.34700	13.34700		15.76	0.00	11,994,750.00	900	2,467.00
\$ / R	On 29/08/2016	Any day expiry	14.18	Call	14.32880	0.01433	19.49230	0.01949	14.329	18.47	0.06	0.00	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	15.15	Call	1.05390	0.00105	1.56290	0.00156	1.054	22.58	0.01	0.00	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	16.00	Call	0.22060	0.00022	0.36300	0.00036	0.221	26.73	0.00	0.00	0	40,000.00
\$ / R	On 31/08/2016	Any day expiry			13.30560	13.30560	13.35210	13.35210		16.02	0.00	0.00	0	104.00
\$ / R	On 31/08/2016	Any day expiry	13.83	Put	576.16440	0.57616	543.66950	0.54367	576.164	17.54	0.82	0.00	0	6,600.00
\$ / R	On 01/09/2016	Any day expiry			13.30820	13.30820	13.35470	13.35470		16.11	0.00	0.00	0	0.00
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	682.58110	0.68258	647.57120	0.64757	682.581	17.96	0.86	0.00	0	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	25.92330	0.02592	33.60160	0.03360	25.923	18.37	0.10	0.00	0	18,400.00
\$ / R	On 06/09/2016	Any day expiry			13.32110	13.32110	13.36760	13.36760		16.04	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			13.32630	13.32630	13.37270	13.37270		16.31	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			13.32890	13.32890	13.37530	13.37530		16.38	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	6.28890	0.00629	8.51860	0.00852	6.289	20.57	0.02	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	0.70490	0.00070	1.04490	0.00104	0.705	26.54	0.00	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			13.33920	13.33920	13.38560	13.38560		16.30	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	1,621.12070	1.62112	1,577.76630	1.57777	1,621.121	20.29	0.97	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.05910	0.00006	0.09280	0.00009	0.059	31.30	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			13.34440	13.34440	13.39080	13.39080		16.46	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.35470	13.35470	13.40110	13.40110		16.46	0.00	539,636,717.60	40,408	490,861.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	228.79440	0.22879	219.56650	0.21957	228.794	16.29	0.43	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	373.61290	0.37361	355.81590	0.35582	373.613	16.87	0.57	0.00	0	12,700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	412.59460	0.41259	393.03900	0.39304	412.595	17.03	0.60	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	495.60120	0.49560	472.60560	0.47261	495.601	17.35	0.65	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	510.04640	0.51005	486.49270	0.48649	510.046	17.41	0.66	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	569.43660	0.56944	543.71320	0.54371	569.437	17.62	0.70	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	99.14780	0.09915	114.45750	0.11446	99.148	18.22	0.22	0.00	0	1,100.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	69.51660	0.06952	81.09230	0.08109	69.517	18.69	0.17	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	914.81660	0.91482	879.99230	0.87999	914.817	18.69	0.83	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	58.09140	0.05809	68.02120	0.06802	58.091	18.93	0.14	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	1,185.77430	1.18577	1,146.57460	1.14657	1,185.774	19.41	0.90	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	33.76770	0.03377	39.86030	0.03986	33.768	19.65	0.09	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	1,279.06770	1.27907	1,238.76030	1.23876	1,279.068	19.65	0.91	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	32.56560	0.03257	38.45520	0.03846	32.566	19.70	0.08	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	1,373.47140	1.37347	1,332.20930	1.33221	1,373.471	19.89	0.93	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	27.03450	0.02703	32.13290	0.03213	27.034	19.92	0.07	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	1,430.18780	1.43019	1,388.76180	1.38876	1,430.188	19.97	0.93	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	20.62940	0.02063	25.08290	0.02508	20.629	20.08	0.06	759,056.94	1,000	0.00

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\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	15.02490	0.01502	18.70790	0.01871	15.025	20.27	0.04	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	1,660.32490	1.66032	1,617.60790	1.61761	1,660.325	20.27	0.96	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	9.77530	0.00978	12.60560	0.01261	9.775	20.52	0.03	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	7.86430	0.00786	10.33520	0.01034	7.864	20.65	0.02	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	2,249.36240	2.24936	2,204.58230	2.20458	2,249.362	21.02	0.99	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	2,348.55280	2.34855	2,303.55410	2.30355	2,348.553	21.15	0.99	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	2.27630	0.00228	3.38300	0.00338	2.276	21.35	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	1.65120	0.00165	2.41310	0.00241	1.651	21.70	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	1.54290	0.00154	1.96280	0.00196	1.543	23.84	0.00	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	1.52140	0.00152	1.92310	0.00192	1.521	24.55	0.00	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	1.50480	0.00150	1.88920	0.00189	1.505	25.33	0.00	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	1.50280	0.00150	1.88470	0.00188	1.503	25.45	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	1.49920	0.00150	1.87650	0.00188	1.499	25.68	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.75650	0.00076	1.03810	0.00104	0.757	29.54	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.01400	0.00001	0.02260	0.00002	0.014	29.54	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			13.37530	13.37530	13.42160	13.42160		16.69	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			13.37780	13.37780	13.42420	13.42420		16.74	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	4.66150	0.00466	5.17870	0.00518	4.661	16.38	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	397.43730	0.39744	378.41360	0.37841	397.437	17.12	0.55	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.38460	0.00038	0.59530	0.00060	0.385	27.44	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.27970	0.00028	0.44040	0.00044	0.280	27.44	0.00	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			13.38300	13.38300	13.42930	13.42930		16.82	0.00	0.00	0	70.00
\$ / R	On 14/10/2016	Any day expiry			13.41900	13.41900	13.46520	13.46520		17.08	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			13.43180	13.43180	13.47780	13.47780		17.36	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	111.40280	0.11140	120.53890	0.12054	111.403	19.91	0.18	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			13.44950	13.44950	13.49540	13.49540		17.61	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	19.55400	0.01955	20.66900	0.02067	19.554	17.20	0.04	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	460.18560	0.46019	439.28380	0.43928	460.186	17.72	0.50	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.39320	0.00039	0.55020	0.00055	0.393	23.28	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.34020	0.00034	0.47870	0.00048	0.340	23.28	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.45210	13.45210	13.49790	13.49790		17.66	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	331.05240	0.33105	315.88340	0.31588	331.052	17.36	0.41	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,690.47710	1.69048	1,649.73740	1.64974	1,690.477	21.07	0.87	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	27.03520	0.02704	28.29650	0.02830	27.035	23.04	0.05	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			13.48000	13.48000	13.52560	13.52560		17.98	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,591.12170	1.59112	1,550.50790	1.55051	1,591.122	21.01	0.83	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	33.55010	0.03355	34.09750	0.03410	33.550	23.58	0.05	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.48760	13.48760	13.53320	13.53320		18.10	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	439.57120	0.43957	459.66200	0.45966	439.571	18.31	0.48	0.00	0	21,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	244.34610	0.24435	254.75780	0.25476	244.346	19.65	0.30	0.00	0	31,500.00
\$ / R	On 17/11/2016	Any day expiry			13.50560	13.50560	13.55110	13.55110		18.09	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	377.41730	0.37742	358.98160	0.35898	377.417	17.74	0.40	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	2,177.68320	2.17768	2,133.89640	2.13390	2,177.683	22.16	0.88	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	29.24690	0.02925	28.55620	0.02856	29.247	25.39	0.04	0.00	0	9,615.00

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\$ / R		On 28/11/2016	Any day expiry		13.53420	13.53420	13.57970	13.57970		18.10	0.00	0.00	0	0.00
\$ / R	11.80	Put	39.47060	0.03947	38.05260	0.03805	39.471	17.33	0.07	0.00	0	250.00		
\$ / R	13.50	Put	514.11990	0.51412	490.63620	0.49064	514.120	18.03	0.47	0.00	0	150.00		
\$ / R	19.40	Call	4.79710	0.00480	4.65140	0.00465	4.797	26.44	0.01	0.00	0	400.00		
\$ / R		On 14/12/2016	Any day expiry		13.57580	13.57580	13.62140	13.62140		18.09	0.00	0.00	0	251.00
\$ / R		On 19/12/2016	Foreign Exchange Future		13.58890	13.58890	13.63440	13.63440		18.13	0.00	181,901,015.40	13,386	111,894.00
\$ / R	11.80	Put	46.67880	0.04668	46.13520	0.04614	46.679	16.89	0.07	0.00	0	250.00		
\$ / R	12.50	Put	149.69020	0.14969	143.02440	0.14302	149.690	16.88	0.19	0.00	0	12,196.00		
\$ / R	12.59	Put	171.58400	0.17158	0.00000	0.00000	171.584	16.93	0.21	13,783,400.40	4,800	2,800.00		
\$ / R	13.00	Put	304.74170	0.30474	290.24940	0.29025	304.742	17.38	0.32	0.00	0	147,750.00		
\$ / R	13.22	Put	397.83600	0.39784	379.75930	0.37976	397.836	17.66	0.38	0.00	0	725.00		
\$ / R	13.34	Call	703.60440	0.70360	0.00000	0.00000	703.604	17.81	0.59	22,571,056.20	2,800	2,800.00		
\$ / R	13.35	Put	459.63540	0.45964	439.39860	0.43940	459.635	17.82	0.41	36,061,318.02	6,540	3,300.00		
\$ / R	13.50	Put	537.05640	0.53706	514.32650	0.51433	537.056	18.01	0.45	0.00	0	12,346.00		
\$ / R	13.70	Call	540.59160	0.54059	559.36310	0.55936	540.592	18.31	0.49	0.00	0	500.00		
\$ / R	13.70	Put	651.69160	0.65169	624.96310	0.62496	651.692	18.31	0.51	0.00	0	2,000.00		
\$ / R	13.75	Put	682.42930	0.68243	654.96660	0.65497	682.429	18.40	0.52	0.00	0	12,000.00		
\$ / R	14.00	Call	434.34970	0.43435	448.93240	0.44893	434.350	18.84	0.42	11,393,374.98	2,000	2,500.00		
\$ / R	14.00	Put	845.44970	0.84545	814.53240	0.81453	845.450	18.84	0.58	0.00	0	54,190.00		
\$ / R	14.18	Call	381.78700	0.38179	393.87950	0.39388	381.787	19.19	0.38	37,059,699.60	7,200	4,200.00		
\$ / R	14.20	Put	987.46440	0.98746	953.83170	0.95383	987.464	19.23	0.63	0.00	0	2,000.00		
\$ / R	14.30	Put	1,061.51810	1.06152	1,026.81400	1.02681	1,061.518	19.43	0.65	0.00	0	3,100.00		
\$ / R	14.45	Put	1,176.05400	1.17605	1,139.86690	1.13987	1,176.054	19.72	0.68	0.00	0	20,000.00		
\$ / R	14.50	Put	1,215.09650	1.21510	1,178.44520	1.17845	1,215.096	19.82	0.69	0.00	0	77,649.00		
\$ / R	14.63	Put	1,318.46950	1.31847	1,280.69240	1.28069	1,318.470	20.08	0.71	0.00	0	5,700.00		
\$ / R	14.70	Put	1,375.18720	1.37519	1,336.84250	1.33684	1,375.187	20.22	0.72	0.00	0	2,000.00		
\$ / R	14.80	Put	1,456.57330	1.45657	1,417.88840	1.41789	1,456.573	20.38	0.74	0.00	0	56,000.00		
\$ / R	14.98	Put	1,606.43530	1.60644	1,566.50580	1.56651	1,606.435	20.68	0.77	0.00	0	1,700.00		
\$ / R	15.00	Call	212.23510	0.21224	217.67880	0.21768	212.235	20.71	0.23	6,293,525.90	2,000	2,400.00		
\$ / R	15.00	Put	1,623.33510	1.62334	1,583.27880	1.58328	1,623.335	20.71	0.77	0.00	0	29,368.00		
\$ / R	15.20	Put	1,794.82760	1.79483	1,753.60270	1.75360	1,794.828	21.05	0.80	0.00	0	6,985.00		
\$ / R	15.21	Put	1,803.51520	1.80352	1,762.23600	1.76224	1,803.515	21.06	0.80	0.00	0	3,500.00		
\$ / R	15.40	Call	159.30150	0.15930	162.58360	0.16258	159.301	21.38	0.18	0.00	0	26,053.00		
\$ / R	15.40	Put	1,970.40150	1.97040	1,928.18360	1.92818	1,970.401	21.38	0.82	0.00	0	31,590.00		
\$ / R	15.50	Call	148.43340	0.14843	151.28300	0.15128	148.433	21.54	0.17	0.00	0	750.00		
\$ / R	15.50	Put	2,059.53340	2.05953	2,016.88300	2.01688	2,059.533	21.54	0.83	0.00	0	69,895.00		
\$ / R	15.57	Put	2,122.41280	2.12241	2,079.48040	2.07948	2,122.413	21.66	0.84	0.00	0	1,400.00		
\$ / R	15.68	Put	2,221.97290	2.22197	2,178.63180	2.17863	2,221.973	21.84	0.85	0.00	0	63,513.00		
\$ / R	15.80	Put	2,331.55300	2.33155	2,287.81260	2.28781	2,331.553	22.04	0.86	0.00	0	10,000.00		
\$ / R	15.85	Call	116.38780	0.11639	117.99460	0.11799	116.388	22.12	0.14	0.00	0	2,000.00		
\$ / R	16.00	Call	105.09260	0.10509	106.27930	0.10628	105.093	22.37	0.12	0.00	0	12,196.00		
\$ / R	16.00	Put	2,516.19260	2.51619	2,471.87930	2.47188	2,516.193	22.37	0.88	0.00	0	32,950.00		
\$ / R	16.31	Call	90.32010	0.09032	89.17820	0.08918	90.320	23.21	0.11	0.00	0	66,000.00		
\$ / R	16.47	Put	2,965.02250	2.96502	2,918.13450	2.91813	2,965.023	23.65	0.90	0.00	0	1,365.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	3,022.80670	3.02281	2,975.83740	2.97584	3,022.807	23.81	0.90	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	80.99040	0.08099	79.49320	0.07949	80.990	23.87	0.09	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	3,177.34280	3.17734	3,130.17590	3.13018	3,177.343	24.25	0.91	100,378,338.72	6,600	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	73.73290	0.07373	71.97840	0.07198	73.733	24.47	0.09	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	69.66200	0.06966	67.77000	0.06777	69.662	24.85	0.08	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	68.29930	0.06830	66.36330	0.06636	68.299	24.98	0.08	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	67.24320	0.06724	65.27180	0.06527	67.243	25.09	0.08	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	52.08210	0.05208	51.25040	0.05125	52.082	26.04	0.06	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	45.45220	0.04545	44.63230	0.04463	45.452	26.04	0.05	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	44.29920	0.04430	43.48270	0.04348	44.299	26.04	0.05	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.72	Call	43.17330	0.04317	0.00000	0.00000	43.173	26.04	0.05	5,968,610.01	6,540	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	33.86960	0.03387	33.10360	0.03310	33.870	26.04	0.04	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	32.13510	0.03214	31.38160	0.03138	32.135	26.04	0.04	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	31.02510	0.03103	30.28020	0.03028	31.025	26.04	0.04	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	30.48360	0.03048	29.74320	0.02974	30.484	26.04	0.04	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	15.23520	0.01524	14.69200	0.01469	15.235	26.04	0.02	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	14.02210	0.01402	13.50250	0.01350	14.022	26.04	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	13.76520	0.01377	13.25090	0.01325	13.765	26.04	0.02	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	11.97560	0.01198	11.49980	0.01150	11.976	26.04	0.02	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	10.90750	0.01091	10.45680	0.01046	10.908	26.04	0.02	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	7.12490	0.00712	6.77790	0.00678	7.125	26.04	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	6.79190	0.00679	6.45560	0.00646	6.792	26.04	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	6.41200	0.00641	6.08800	0.00609	6.412	26.04	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	5.60290	0.00560	5.30650	0.00531	5.603	26.04	0.01	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	4.93980	0.00494	4.66750	0.00467	4.940	26.04	0.01	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	4.56990	0.00457	4.31160	0.00431	4.570	26.04	0.01	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	3.98550	0.00399	3.75050	0.00375	3.986	26.04	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	3.75760	0.00376	3.53210	0.00353	3.758	26.04	0.01	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	2.19900	0.00220	2.04570	0.00205	2.199	26.04	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	1.56110	0.00156	1.44260	0.00144	1.561	26.04	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	1.46900	0.00147	1.35580	0.00136	1.469	26.04	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			13.65390	13.65390	13.69950	13.69950		18.14	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	827.42130	0.82742	797.73710	0.79774	827.421	18.66	0.55	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	130.56800	0.13057	132.06680	0.13207	130.568	22.32	0.14	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			13.68520	13.68520	13.73070	13.73070		18.17	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	932.79640	0.93280	901.60670	0.90161	932.796	18.85	0.57	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	176.32070	0.17632	178.93480	0.17893	176.321	21.80	0.17	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.80830	13.80830	13.85390	13.85390		18.32	0.00	36,039,663.00	2,610	31,753.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	143.70330	0.14370	137.36680	0.13737	143.703	16.58	0.15	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,795.46170	1.79546	1,756.23300	1.75623	1,795.462	20.65	0.71	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,901.40490	1.90140	1,861.66680	1.86167	1,901.405	20.83	0.72	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,186.26210	2.18626	2,144.82880	2.14483	2,186.262	21.30	0.76	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,220.44810	2.22045	2,178.83770	2.17884	2,220.448	21.35	0.76	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,123.77250	3.12377	3,077.87680	3.07788	3,123.773	22.90	0.84	0.00	0	1,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	95.22730	0.09523	94.61830	0.09462	95.227	25.48	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	94.65510	0.09466	94.04360	0.09404	94.655	25.48	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	67.25710	0.06726	66.56880	0.06657	67.257	25.48	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	53.09830	0.05310	52.41100	0.05241	53.098	25.48	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	14.15140	0.01415	13.73750	0.01374	14.151	25.48	0.02	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			13.88720	13.88720	13.93300	13.93300		18.42	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	873.74420	0.87374	845.56650	0.84557	873.744	18.56	0.48	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	213.34300	0.21334	209.54430	0.20954	213.343	23.30	0.17	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			13.92140	13.92140	13.96720	13.96720		18.47	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	971.28080	0.97128	940.94320	0.94094	971.281	18.76	0.50	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	259.04080	0.25904	259.40890	0.25941	259.041	22.46	0.19	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.02570	14.02570	14.06940	14.06940		18.67	0.00	0.00	0	158,060.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,089.98490	1.08998	1,059.83290	1.05983	1,089.985	18.92	0.50	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,544.28410	1.54428	1,508.16120	1.50816	1,544.284	19.84	0.59	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,014.23380	2.01423	1,974.34100	1.97434	2,014.234	20.75	0.66	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,240.04910	2.24005	2,199.02090	2.19902	2,240.049	21.12	0.69	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	345.81850	0.34582	345.74930	0.34575	345.818	22.37	0.23	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	243.54350	0.24354	240.32850	0.24033	243.543	24.97	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	199.51160	0.19951	196.17330	0.19617	199.512	25.16	0.13	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	122.72840	0.12273	119.76820	0.11977	122.728	25.16	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.05950	14.05950	14.10420	14.10420		18.67	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	936.57790	0.93658	908.61680	0.90862	936.578	18.53	0.45	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	285.74710	0.28575	280.37310	0.28037	285.747	24.60	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.21380	14.21380	14.26160	14.26160		19.00	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.49260	14.49260	14.54110	14.54110		19.59	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.77140	14.77140	14.82050	14.82050		19.91	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.05010	15.05010	15.10000	15.10000		20.27	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	864.02140	0.86402	849.69120	0.84969	864.021	18.84	0.30	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			13.35470	13.35470	13.40110	13.40110		16.46	0.00	547,542.70	41	701.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.58890	13.58890	13.63440	13.63440		18.13	0.00	203,833.50	15	112.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.80830	13.80830	13.85390	13.85390		18.32	0.00	0.00	0	52.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.02570	14.02570	14.06940	14.06940		18.67	0.00	0.00	0	3.00
£ / R	On 15/08/2016	Any day expiry			17.20930	17.20930	17.31360	17.31360		13.66	0.00	0.00	0	131.00
£ / R	On 18/08/2016	Any day expiry			17.21000	17.21000	17.32420	17.32420		15.53	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	0.39720	0.00040	0.87170	0.00087	0.397	25.03	0.00	0.00	0	11,000.00
£ / R	On 31/08/2016	Any day expiry			17.25610	17.25610	17.36990	17.36990		15.19	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			17.28460	17.28460	17.39890	17.39890		15.21	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	3,916.26220	3.91626	3,802.42210	3.80242	3,916.262	25.82	1.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.00010	0.00000	0.00110	0.00000	0.000	29.56	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			17.32640	17.32640	17.44190	17.44190		15.40	0.00	210,411,801.60	12,144	49,185.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	1,598.54920	1.59855	1,491.81010	1.49181	1,598.549	16.93	0.94	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	4.10140	0.00410	4.26800	0.00427	4.101	31.95	0.01	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	1.02120		0.00102		1.35840	0.00136	1.021	32.21	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.08760		0.00009		0.12420	0.00012	0.088	32.21	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.66340		17.66340		17.78190	17.78190		16.72	0.00	1,766,340.00	100	2,522.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	443.14270		0.44314		400.48860	0.40049	443.143	16.34	0.36	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	1,183.97680		1.18398		1,107.18200	1.10718	1,183.977	17.53	0.63	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,805.36150		3.80536		3,691.90320	3.69190	3,805.362	20.49	0.93	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	5,392.51810		5.39252		5,277.02420	5.27702	5,392.518	25.00	0.96	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	15.91430		0.01591		18.17130	0.01817	15.914	25.00	0.02	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	2.23820		0.00224		2.62380	0.00262	2.238	25.00	0.00	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.98340		17.98340		18.10460	18.10460		17.08	0.00	0.00	0	1,274.00
£ / R	On 25/04/2017	Any day expiry			18.15080		18.15080		18.27440	18.27440		17.35	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.31050		18.31050		18.43330	18.43330			0.00	54,931.50	3	37,392.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.01070		19.01070		19.14400	19.14400		17.41	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13198		0.13198		0.13250	0.13250		22.25	0.00	0.00	0	14,242.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13484		0.13484		0.13536	0.13536		21.02	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13758		0.13758		0.13811	0.13811		20.53	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14040		0.14040		0.14094	0.14094		20.57	0.00	0.00	0	0.00
€ / R	On 15/08/2016	Any day expiry			14.83470		14.83470		14.85740	14.85740		14.84	0.00	0.00	0	3.00
€ / R	On 26/08/2016	Any day expiry			14.86180		14.86180		14.89340	14.89340		15.62	0.00	0.00	0	39.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.94660		14.94660		14.97930	14.97930		15.60	0.00	7,727,392.20	517	32,992.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	264.80570		0.26481		256.96340	0.25696	264.806	15.51	0.45	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	73.98740		0.07399		83.13560	0.08314	73.987	17.35	0.17	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	14.97380		0.01497		17.82000	0.01782	14.974	18.95	0.04	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			14.98610		14.98610		15.01880	15.01880		15.99	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.26960		15.26960		15.30210	15.30210		16.87	0.00	0.00	0	18,731.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	257.69740		0.25770		267.01420	0.26701	257.697	18.78	0.26	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,825.14990		1.82515		1,800.37660	1.80038	1,825.150	19.40	0.79	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	1.79190		0.00179		1.79960	0.00180	1.792	21.58	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.57830		15.57830		15.61050	15.61050		17.23	0.00	0.00	0	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.89700		15.89700		15.92840	15.92840		17.65	0.00	79,485.00	5	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.16900		16.16900		16.20380	16.20380		18.07	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.14405		97.14405		97.16993	97.16993			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.18901		94.18901		94.21426	94.21426			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.92597		92.92597		92.95056	92.95056			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.98600		94.98600		95.01178	95.01178			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06816		100.06816		100.06932	100.06932			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01574		100.01574		100.01923	100.01923			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.64847		99.64847		99.65463	99.65463			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.72143		99.72143		99.72928	99.72928			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	100.01717		100.01717		100.02503	100.02503			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.31608		99.31608		99.32416	99.32416			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.99547		98.99547		99.00422	99.00422			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.07666		99.07666		99.08657	99.08657			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.88984		97.88984		97.85354	97.85354			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.20742		97.20742		97.16193	97.16193			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.48800		96.48800		96.43600	96.43600			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.73825		96.73825		96.68570	96.68570			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future	508.82300		508.82300		508.33000	508.33000			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	518.73300		518.73300		518.24200	518.24200			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	595.97000		595.97000		595.57300	595.57300			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	607.57800		607.57800		607.18600	607.18600			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	545.07100		545.07100		544.79300	544.79300			0.00	38,154,970.00	7	721.00
ALBI	On 02/02/2017	Index Future	555.68700		555.68700		555.41600	555.41600			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	567.03100		567.03100		566.74300	566.74300			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.29990		10.29990		10.33290	10.33290		12.14	0.00	0.00	0	8,795.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.45530		10.45530		10.48760	10.48760		13.06	0.00	0.00	0	7.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.60350		10.60350		10.63550	10.63550		13.43	0.00	0.00	0	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.74690		10.74690		10.77810	10.77810		14.12	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.86910		10.86910		10.90500	10.90500		14.64	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.25450		10.25450		10.27120	10.27120		13.18	0.00	0.00	0	20.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.44020		10.44020		10.45630	10.45630		14.24	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.61480		10.61480		10.63160	10.63160		14.41	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	13.76770		13.76770		13.74270	13.74270		15.54	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.08270		14.08270		14.05580	14.05580		17.32	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.38280		14.38280		14.35650	14.35650		17.82	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.00840		2.00840		2.01500	2.01500		14.30	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.03610		2.03610		2.04290	2.04290		15.44	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.06140		2.06140		2.06840	2.06840		15.89	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.02970		2.02970		2.03650	2.03650		16.00	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.01330		2.01330		2.01780	2.01780		14.52	0.00	0.00	0	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.05760		2.05760		2.06240	2.06240		15.78	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

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
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	9.97107		81.12625		9.97178	81.12139			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.03414		82.70643		10.03459	82.70338			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.08496		80.59988		10.08569	80.59499			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/11/2016	Bond Future	10.06814		86.02143		10.06883	86.01590			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.12627		87.69728		10.12673	87.69364			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.17663		85.22525		10.17734	85.21968			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/11/2016	GOVI	541.75100		541.75100		541.42900	541.42900			0.00	10,835,020.00	2	418.00
GOVI	On 02/02/2017	GOVI	552.30200		552.30200		551.98600	551.98600			0.00	0.00	0	26.00
GOVI	On 04/05/2017	GOVI	563.57700		563.57700		563.24300	563.24300			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.72250		1.72250		1.72850	1.72850		16.12	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.75430		1.75430		1.76030	1.76030		17.69	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.78360		1.78360		1.79010	1.79010		18.07	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	130.29617		130.29617		130.20893	130.20893			0.00	0.00	0	3,077.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future	108.52576		108.52576		108.53695	108.53695			0.00	0.00	0	4,275.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future	136.61007		136.61007		136.62415	136.62415			0.00	0.00	0	20,808.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future	135.19112		135.19112		134.76926	134.76926			0.00	0.00	0	17,253.00

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
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future	145.26356		145.26356		144.93386	144.93386			0.00	0.00	0	21,628.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future	252.10700		252.10700		251.95900	251.95900			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	257.03300		257.03300		256.88700	256.88700			0.00	0.00	0	55.00
IGOV	On 04/05/2017	Index Future	262.29500		262.29500		262.14100	262.14100			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	682.40100		682.40100		682.12600	682.12600			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	695.67400		695.67400		695.39500	695.39500			0.00	0.00	0	150.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.36000		92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.36000		92.64000		7.36000	92.64000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.39000		92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.54000		92.46000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.54000		92.46000		7.54000	92.46000			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
KES / R	On 19/09/2016	Foreign Exchange Future	0.13080		0.13080		0.13120	0.13120			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13090		0.13090		0.13110	0.13110			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13100		0.13100		0.13130	0.13130			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.03960		0.03960		0.03950	0.03950			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.03810		0.03810		0.03830	0.03830			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.03740		0.03740		0.03750	0.03750			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	9.67840		9.67840		9.67780	9.67780		13.25	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	9.81380		9.81380		9.81310	9.81310		14.36	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.94410		9.94410		9.94400	9.94400		14.80	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.28820		1.28820		1.29990	1.29990			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.30130		1.30130		1.31240	1.31240			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.31600		1.31600		1.32780	1.32780			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future	1.29740		1.29740		1.30150	1.30150			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future	1.29980		1.29980		1.30420	1.30420			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future	1.30240		1.30240		1.30680	1.30680			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
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11920		1.11920		1.11780	1.11780			0.00	0.00	0	11,955.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12370		1.12370		1.12230	1.12230			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12820		1.12820		1.12680	1.12680			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.45768		117.69980		8.46836	117.62168		9.27	0.00	123,113,990.80	1,046	94,247.00
R186	On 03/11/2016	Bond Future	9.10	Put	554.67000		0.55467		577.94000	0.57794	554.670	9.48	0.19	0.00	0	5,200.00
R186	On 03/11/2016	Bond Future	9.20	Call	5,699.96000		5.69996		5,641.62000	5.64162	5,699.960	9.53	0.85	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	6,890.19000		6.89019		6,825.93000	6.82593	6,890.190	9.65	0.90	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	133.98000		0.13398		142.21000	0.14221	133.980	9.80	0.06	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	116.61000		0.11661		124.01000	0.12401	116.610	9.83	0.05	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.47995		114.68863		8.49069	114.61159		9.23	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	2,719.85000		2.71985		2,690.28000	2.69028	2,719.850	9.13	0.49	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,667.73000		1.66773		1,701.03000	1.70103	1,667.730	9.31	0.33	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	804.94000		0.80494		825.32000	0.82532	804.940	9.60	0.19	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	688.73000		0.68873		706.96000	0.70696	688.730	9.66	0.16	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.48892		117.03160		8.50045	116.95045		9.20	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			304.85810		304.85810		304.89029	304.89029			0.00	60,971,620.00	200	1,789.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			252.58178		252.58178		252.43760	252.43760			0.00	29,046,904.70	115	36,658.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			8.18623		99.34217		8.21264	99.21575		6.87	0.00	12,914,482.10	130	15,011.00
R2023	On 02/02/2017	Bond Future			8.20541		101.27709		8.23273	101.15047		6.75	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.19965		99.41019		8.22889	99.27889		6.59	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			7.41769		101.88921		7.43610	101.87418		1.06	0.00	0.00	0	30,318.00
R203	On 02/02/2017	Bond Future			7.24215		103.87383		7.26447	103.86086		0.81	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.40570		101.81987		6.44962	101.80441		0.54	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future			8.81609		95.85250		8.82675	95.77385			0.00	0.00	0	30,296.00
R2030	On 02/02/2017	Bond Future			8.84375		93.71346		8.85446	93.63544			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			8.86403		95.62822		8.87537	95.54659			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

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
R2032	On 03/11/2016	Bond Future		8.93442	95.20334		8.94511	95.11852		12.92	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future		8.96604	97.05782		8.97678	96.97354		12.94	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		8.98677	94.87935		8.99810	94.79133		13.01	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future		9.01531	100.42195		9.01569	100.41860			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future		9.04908	102.37789		9.04920	102.37684			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.06949	99.96241		9.06987	99.95913			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		9.05708	97.16072		9.05745	97.15745		14.72	0.00	0.00	0	40,431.00
R2037	On 02/02/2017	Bond Future		9.08683	94.79675		9.08696	94.79561		14.84	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.11031	96.73372		9.11068	96.73050		14.90	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		7.66121	103.69735		7.67800	103.66494		2.43	0.00	39,404,993.00	380	28,909.00
R204	On 02/02/2017	Bond Future		7.62843	101.67618		7.64628	101.64549		2.18	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.52474	103.75313		7.54701	103.71959		1.94	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future		9.09186	101.53856		9.09224	101.53493		15.46	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future		9.12154	99.00944		9.12168	99.00812		15.59	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.14512	101.03251		9.14549	101.02903		15.65	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		9.12115	98.64313		9.12151	98.63964		16.23	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future		9.15023	96.18289		9.15037	96.18154		16.38	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.17345	98.14822		9.17382	98.14468		16.47	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		9.11258	97.91036		9.11294	97.90677		16.54	0.00	0.00	0	61,316.00
R2048	On 02/02/2017	Bond Future		9.14393	99.81731		9.14406	99.81602		16.63	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.16364	97.41296		9.16399	97.40951		16.80	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future		7.83027	100.66100		7.85742	100.58649		3.66	0.00	0.00	0	57,287.00
R207	On 02/02/2017	Bond Future		7.82160	98.97877		7.85043	98.90510		3.42	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,893.93000	2.89393	2,831.45000	2.83145	2,893.930	3.60	0.87	0.00	0	62.00
R207	On 04/05/2017	Bond Future		7.78166	101.00072		7.81437	100.92340		3.18	0.00	0.00	0	0.00
R207	On 15/01/2020	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
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			7.98552		96.20900		8.01230	96.11411		5.03	0.00	0.00	0	34,900.00
R208	On 02/02/2017	Bond Future			7.99377		98.08303		8.02175	97.98855		4.80	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.97329		96.68180		8.00398	96.58330		4.57	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future			8.97040		75.86229		8.97076	75.85963		14.95	0.00	20,027,644.56	264	35,743.00
R209	On 03/11/2016	Bond Future	8.87	Call	1,801.60000		1.80160		1,813.04000	1.81304	1,801.600	14.77	0.46	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,868.52000		1.86852		1,882.36000	1.88236	1,868.520	14.85	0.44	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.45	Put	856.27000		0.85627		867.35000	0.86735	856.270	15.13	0.25	0.00	0	250.00
R209	On 03/11/2016	Bond Future	10.25	Put	129.89000		0.12989		133.70000	0.13370	129.890	15.83	0.05	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			8.99831		77.34001		8.99844	77.33906		15.02	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.01678		75.76745		9.01714	75.76483		15.14	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future			188.65435		188.65435		188.67410	188.67410			0.00	0.00	0	2,269.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future			142.20589		142.20589		142.22090	142.22090			0.00	0.00	0	56.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/11/2016	Bond Future			148.83977		148.83977		148.85553	148.85553			0.00	0.00	0	4,145.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			8.84269		86.51931		8.85846	86.40608		12.62	0.00	0.00	0	43,664.00
R213	On 02/02/2017	Bond Future			8.87323		88.20443		8.88920	88.09104		12.65	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			8.88972		86.45149		8.90645	86.33382		12.73	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2016	Bond Future			9.04100		76.39192		9.04133	76.38935		15.84	0.00	0.00	0	29,406.00
R214	On 02/02/2017	Bond Future			9.07054		77.87988		9.07066	77.87895		15.94	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 04/05/2017	Bond Future	9.08850		76.16994		9.08884	76.16732		16.10	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	23,371.79000	23,371.79000		23,447.08000	23,447.08000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	23,809.68000	23,809.68000		23,885.69000	23,885.69000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	9.94510	9.94510		10.00010	10.00010			13.77	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.11590	10.11590		10.17100	10.17100			14.74	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.48250	4.48250		4.48870	4.48870			12.22	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.47670	4.47670		4.48070	4.48070			13.23	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.24790	1.24790		1.25020	1.25020				0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.17950	1.17950		1.18960	1.18960				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.13230	1.13230		1.14260	1.14260				0.00	0.00	0	0.00

Total for Derivatives :												1,665,329,278.43	119,753	3 740 556.00
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Grand Total:												1,665,329,278.43	119,753	3 740 556.00
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