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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/08/2016

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 17/08/2016	Any day expiry	13.45000	13.45000		13.34080	13.34080		17.35	0.00	177,540,000.00	13,200	0.00	
\$ / R	On 18/08/2016	Any day expiry	13.44610	13.44610		13.34080	13.34080		17.24	0.00	0.00	0	0.00	
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	0.00000	0.00000	0.01150	0.00001	0.000	46.97	0.00	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry	13.45390	13.45390		13.35120	13.35120		16.19	0.00	0.00	0	0.00	
\$ / R	On 24/08/2016	Any day expiry	13.45650	13.45650		13.35380	13.35380		16.45	0.00	0.00	0	0.00	
\$ / R	On 24/08/2016	Any day expiry	13.32	Call	206.33510	0.20634	146.37910	0.14638	206.335	17.11	0.67	0.00	0	2,000.00
\$ / R	On 24/08/2016	Any day expiry	14.08	Put	629.24820	0.62925	730.56450	0.73056	629.248	18.68	0.96	0.00	0	6,600.00
\$ / R	On 24/08/2016	Any day expiry	14.24	Put	786.54210	0.78654	888.75200	0.88875	786.542	20.15	0.98	0.00	0	6,600.00
\$ / R	On 26/08/2016	Any day expiry	13.46180	13.46180		13.35900	13.35900		16.34	0.00	0.00	0	0.00	
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.00340	0.00000	0.10900	0.00011	0.003	21.13	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	159.19910	0.15920	229.27680	0.22928	159.199	16.49	0.54	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	0.26300	0.00026	0.00000	0.00000	0.263	54.79	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	0.15050	0.00015	0.00000	0.00000	0.151	54.79	0.00	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry	13.46980	13.46980		13.36700	13.36700		15.39	0.00	0.00	0	2,467.00	
\$ / R	On 29/08/2016	Any day expiry	14.18	Call	10.89930	0.01090	8.85920	0.00886	10.899	17.92	0.06	0.00	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	15.15	Call	0.47760	0.00048	0.44560	0.00045	0.478	23.26	0.00	0.00	0	40,000.00

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 29/08/2016	Any day expiry	16.00	Call	0.04280	0.00004	0.04840	0.00005	0.043	27.15	0.00	0.00	0	40,000.00
\$ / R	On 31/08/2016	Any day expiry			13.47500	13.47500	13.37220	13.37220		15.63	0.00	0.00	0	410.00
\$ / R	On 31/08/2016	Any day expiry	13.83	Put	408.49560	0.40850	500.37050	0.50037	408.496	16.62	0.78	0.00	0	6,600.00
\$ / R	On 01/09/2016	Any day expiry			13.47770	13.47770	13.37490	13.37490		15.80	0.00	0.00	0	0.00
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	513.08640	0.51309	607.77240	0.60777	513.086	17.20	0.83	0.00	0	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	23.63270	0.02363	19.67100	0.01967	23.633	17.70	0.10	0.00	0	18,400.00
\$ / R	On 05/09/2016	Any day expiry			13.48820	13.48820	13.38540	13.38540		15.68	0.00	0.00	0	55.00
\$ / R	On 06/09/2016	Any day expiry			13.49090	13.49090	13.38810	13.38810		15.81	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			13.49620	13.49620	13.39340	13.39340		16.03	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			13.49880	13.49880	13.39600	13.39600		16.12	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	5.03270	0.00503	4.31020	0.00431	5.033	20.26	0.02	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	0.39750	0.00040	0.46150	0.00046	0.398	26.75	0.00	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			13.50940	13.50940	13.40660	13.40660		16.06	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	1,450.78060	1.45078	1,551.78370	1.55178	1,450.781	20.28	0.96	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.04970	0.00005	0.04500	0.00005	0.050	33.00	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			13.51470	13.51470	13.41190	13.41190		16.19	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.52520	13.52520	13.42240	13.42240		16.30	0.00	580,339,281.60	42,908	472,052.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	135.76640	0.13577	179.04650	0.17905	135.766	15.78	0.32	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	250.46730	0.25047	312.17510	0.31218	250.467	16.22	0.48	14,072,806.00	2,200	11,350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	283.10200	0.28310	349.39110	0.34939	283.102	16.34	0.51	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	356.87520	0.35688	429.51590	0.42952	356.875	16.70	0.58	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	369.94190	0.36994	443.56040	0.44356	369.942	16.76	0.59	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	424.26400	0.42426	501.55450	0.50155	424.264	17.01	0.63	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	113.85840	0.11386	96.56410	0.09656	113.858	17.68	0.27	0.00	0	1,550.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	78.66840	0.07867	66.17640	0.06618	78.668	18.30	0.20	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	753.46840	0.75347	843.77640	0.84378	753.468	18.30	0.80	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	65.09290	0.06509	54.58610	0.05459	65.093	18.58	0.17	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	1,018.94370	1.01894	1,114.63770	1.11464	1,018.944	19.11	0.88	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	36.31600	0.03632	30.49040	0.03049	36.316	19.38	0.10	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	1,111.11600	1.11112	1,208.09040	1.20809	1,111.116	19.38	0.90	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	34.92410	0.03492	29.32740	0.02933	34.924	19.43	0.10	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	1,204.67100	1.20467	1,302.70300	1.30270	1,204.671	19.65	0.92	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	28.72710	0.02873	24.14620	0.02415	28.727	19.70	0.08	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	1,261.36920	1.26137	1,359.89180	1.35989	1,261.369	19.81	0.92	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	16.21110	0.01621	13.22250	0.01322	16.211	20.34	0.05	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	1,491.01110	1.49101	1,590.82250	1.59082	1,491.011	20.34	0.95	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	10.35340	0.01035	8.50330	0.00850	10.353	20.65	0.03	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	8.25410	0.00825	6.80920	0.00681	8.254	20.81	0.03	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	2,078.95500	2.07895	2,181.08640	2.18109	2,078.955	21.28	0.99	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	2,178.10060	2.17810	2,280.38840	2.28039	2,178.101	21.43	0.99	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	2.28200	0.00228	1.95130	0.00195	2.282	21.68	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	1.54160	0.00154	1.33720	0.00134	1.542	21.95	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	0.93090	0.00093	1.13910	0.00114	0.931	23.22	0.00	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	0.93700	0.00094	1.14380	0.00114	0.937	24.03	0.00	0.00	0	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	0.94710	0.00095	1.15280	0.00115	0.947	24.89	0.00	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	0.94890	0.00095	1.15450	0.00115	0.949	25.03	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	0.95280	0.00095	1.15830	0.00116	0.953	25.29	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.90790	0.00091	0.69320	0.00069	0.908	31.30	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.01580	0.00002	0.01130	0.00001	0.016	31.30	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			13.54620	13.54620	13.44350	13.44350		16.50	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			13.54890	13.54890	13.44610	13.44610		16.55	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	2.26990	0.00227	3.06540	0.00307	2.270	17.26	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	277.59300	0.27759	337.15860	0.33716	277.593	16.47	0.46	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.49010	0.00049	0.44230	0.00044	0.490	28.79	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.35630	0.00036	0.32230	0.00032	0.356	28.79	0.00	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			13.55410	13.55410	13.45140	13.45140		16.63	0.00	0.00	0	70.00
\$ / R	On 14/10/2016	Any day expiry			13.59090	13.59090	13.48820	13.48820		16.79	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			13.60400	13.60400	13.50140	13.50140		16.83	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	119.37560	0.11938	106.57520	0.10658	119.376	19.20	0.20	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			13.62250	13.62250	13.51960	13.51960		16.99	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	10.38990	0.01039	13.12210	0.01312	10.390	17.21	0.03	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	340.58450	0.34058	397.37150	0.39737	340.584	16.84	0.44	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.36240	0.00036	0.29160	0.00029	0.362	23.24	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.31130	0.00031	0.25010	0.00025	0.311	23.24	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.62510	13.62510	13.52220	13.52220		17.12	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	230.84770	0.23085	276.92560	0.27693	230.848	16.50	0.34	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,520.18380	1.52018	1,614.31510	1.61432	1,520.184	20.34	0.86	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	25.35410	0.02535	23.18220	0.02318	25.354	22.32	0.05	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			13.65400	13.65400	13.55090	13.55090		17.25	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,420.38720	1.42039	1,512.50590	1.51251	1,420.387	20.12	0.82	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	31.11240	0.03111	27.98050	0.02798	31.112	22.74	0.05	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.66190	13.66190	13.55870	13.55870		17.34	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	484.61190	0.48461	442.02390	0.44202	484.612	17.27	0.54	0.00	0	21,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	260.46160	0.26046	237.79140	0.23779	260.462	18.64	0.34	0.00	0	31,500.00
\$ / R	On 17/11/2016	Any day expiry			13.68040	13.68040	13.57690	13.57690		17.48	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	274.33670	0.27434	320.96720	0.32097	274.337	16.83	0.34	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	2,003.24180	2.00324	2,100.01670	2.10002	2,003.242	21.37	0.88	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	23.76540	0.02377	22.88390	0.02288	23.765	24.08	0.04	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.70940	13.70940	13.60570	13.60570		17.44	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	25.34170	0.02534	29.58900	0.02959	25.342	17.33	0.05	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	396.76480	0.39676	451.26240	0.45126	396.765	17.15	0.42	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	3.92710	0.00393	3.69030	0.00369	3.927	25.73	0.01	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			13.75150	13.75150	13.64770	13.64770		17.56	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.76470	13.76470	13.66080	13.66080		17.54	0.00	259,767,418.40	18,872	103,144.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	31.19970	0.03120	35.49630	0.03550	31.200	16.84	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.50	Put	98.88690	0.09889	118.83800	0.11884	98.887	16.19	0.14	23,342,350.86	11,950	24,146.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	115.74720	0.11575	138.00470	0.13800	115.747	16.25	0.16	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	221.51690	0.22152	257.38750	0.25739	221.517	16.60	0.26	0.00	0	148,000.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	300.81010	0.30081	343.88680	0.34389	300.810	16.88	0.32	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	775.13410	0.77513	718.23420	0.71823	775.134	17.02	0.64	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	354.77430	0.35477	402.09740	0.40210	354.774	17.04	0.36	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	423.56770	0.42357	475.70910	0.47571	423.568	17.22	0.40	132,196,932.36	23,900	24,296.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	590.63890	0.59064	545.95760	0.54596	590.639	17.47	0.54	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	525.93890	0.52594	585.15760	0.58516	525.939	17.47	0.46	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	553.37660	0.55338	614.98170	0.61498	553.377	17.54	0.48	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	564.93410	0.56493	0.00000	0.00000	564.934	17.57	0.48	262,359,032.76	39,600	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	470.53420	0.47053	434.93430	0.43493	470.534	18.00	0.46	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	705.83420	0.70583	774.13430	0.77413	705.834	18.00	0.54	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	410.36500	0.41036	379.97290	0.37997	410.365	18.33	0.41	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	839.45870	0.83946	913.55360	0.91355	839.459	18.36	0.59	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	910.14000	0.91014	986.71540	0.98672	910.140	18.56	0.62	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	1,020.67790	1.02068	1,100.16270	1.10016	1,020.678	18.87	0.65	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	1,058.51240	1.05851	1,138.89800	1.13890	1,058.512	18.97	0.66	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,159.02390	1.15902	1,241.60800	1.24161	1,159.024	19.24	0.69	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,214.35090	1.21435	1,298.03580	1.29804	1,214.351	19.39	0.70	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,294.75480	1.29475	1,379.44880	1.37945	1,294.755	19.60	0.72	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	1,442.38020	1.44238	1,528.71880	1.52872	1,442.380	19.94	0.75	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	223.65150	0.22365	206.36650	0.20637	223.652	19.97	0.25	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,458.95150	1.45895	1,545.56650	1.54557	1,458.951	19.97	0.75	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,627.51120	1.62751	1,716.68570	1.71669	1,627.511	20.31	0.78	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,636.06810	1.63607	1,725.35890	1.72536	1,636.068	20.33	0.78	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	165.42170	0.16542	152.89040	0.15289	165.422	20.65	0.19	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,800.72170	1.80072	1,892.09040	1.89209	1,800.722	20.65	0.81	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	153.55850	0.15356	142.00190	0.14200	153.559	20.81	0.18	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,888.85850	1.88886	1,981.20190	1.98120	1,888.859	20.81	0.82	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,951.10660	1.95111	2,044.08580	2.04409	1,951.107	20.93	0.83	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	2,049.77170	2.04977	2,143.68380	2.14368	2,049.772	21.12	0.84	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,158.50090	2.15850	2,253.34080	2.25334	2,158.501	21.32	0.85	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	118.81700	0.11882	110.11630	0.11012	118.817	21.40	0.14	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	106.67480	0.10667	98.97090	0.09897	106.675	21.66	0.13	63,545,090.56	35,850	24,146.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,341.97480	2.34197	2,438.17090	2.43817	2,341.975	21.66	0.87	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	86.63710	0.08664	82.82530	0.08283	86.637	22.24	0.11	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,785.11630	2.78512	2,885.79780	2.88580	2,785.116	22.67	0.90	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,842.76650	2.84277	2,943.64830	2.94365	2,842.767	22.83	0.90	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	76.70700	0.07671	73.75330	0.07375	76.707	22.88	0.09	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,996.99290	2.99699	3,098.36400	3.09836	2,996.993	23.26	0.91	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	69.05330	0.06905	66.74560	0.06675	69.053	23.47	0.08	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	64.79040	0.06479	62.83320	0.06283	64.790	23.84	0.08	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	63.36900	0.06337	61.52710	0.06153	63.369	23.98	0.08	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	62.26820	0.06227	60.51570	0.06052	62.268	24.08	0.08	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	50.81890	0.05082	47.41230	0.04741	50.819	25.42	0.06	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	46.44110	0.04644	41.10910	0.04111	46.441	25.69	0.06	0.00	0	15,100.00

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 19/12/2016	Foreign Exchange Future	17.69	Call	45.22610	0.04523	40.01690	0.04002	45.226	25.69	0.05	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	34.27590	0.03428	30.19830	0.03020	34.276	25.69	0.04	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	32.46320	0.03246	28.57770	0.02858	32.463	25.69	0.04	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	31.30450	0.03130	27.54260	0.02754	31.304	25.69	0.04	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	30.73970	0.03074	27.03820	0.02704	30.740	25.69	0.04	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	14.98570	0.01499	13.04440	0.01304	14.986	25.69	0.02	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	13.74940	0.01375	11.95390	0.01195	13.749	25.69	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	13.48800	0.01349	11.72350	0.01172	13.488	25.69	0.02	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	11.67210	0.01167	10.12490	0.01012	11.672	25.69	0.02	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	10.59260	0.01059	9.17640	0.00918	10.593	25.69	0.02	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	6.80280	0.00680	5.85860	0.00586	6.803	25.69	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	6.47230	0.00647	5.57040	0.00557	6.472	25.69	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	6.09590	0.00610	5.24230	0.00524	6.096	25.69	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	5.29710	0.00530	4.54720	0.00455	5.297	25.69	0.01	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	4.64570	0.00465	3.98140	0.00398	4.646	25.69	0.01	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	4.28370	0.00428	3.66740	0.00367	4.284	25.69	0.01	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	3.71430	0.00371	3.17420	0.00317	3.714	25.69	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	3.49320	0.00349	2.98300	0.00298	3.493	25.69	0.01	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	1.99690	0.00200	1.69380	0.00169	1.997	25.69	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	1.39600	0.00140	1.17920	0.00118	1.396	25.69	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	1.31000	0.00131	1.10570	0.00111	1.310	25.69	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			13.83060	13.83060	13.72630	13.72630		17.67	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	693.02800	0.69303	757.81050	0.75781	693.028	17.85	0.51	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	133.76860	0.13377	124.62280	0.12462	133.769	21.66	0.14	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			13.86230	13.86230	13.75780	13.75780		17.63	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	794.59810	0.79460	861.79540	0.86180	794.598	18.07	0.53	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	182.61170	0.18261	170.36220	0.17036	182.612	21.14	0.18	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.98640	13.98640	13.88150	13.88150		17.86	0.00	13,846,536.00	990	32,081.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	102.00110	0.10200	118.75630	0.11876	102.001	16.02	0.12	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,634.26040	1.63426	1,718.35990	1.71836	1,634.260	19.93	0.69	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,739.87370	1.73987	1,824.66580	1.82467	1,739.874	20.16	0.71	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,020.56030	2.02056	2,108.29450	2.10829	2,020.560	20.65	0.75	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,054.26500	2.05427	2,142.36940	2.14237	2,054.265	20.71	0.75	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,945.47450	2.94547	3,041.49960	3.04150	2,945.475	22.11	0.84	36,279,246.93	3,120	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	99.92990	0.09993	91.24530	0.09125	99.930	25.21	0.09	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	99.32000	0.09932	90.68090	0.09068	99.320	25.21	0.09	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	70.17120	0.07017	63.77420	0.06377	70.171	25.21	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	55.16330	0.05516	49.98050	0.04998	55.163	25.21	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	14.29790	0.01430	12.74960	0.01275	14.298	25.21	0.02	921,010.69	4,160	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.06580	14.06580	13.96100	13.96100		17.96	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	746.68440	0.74668	807.59770	0.80760	746.684	17.82	0.45	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	212.42100	0.21242	204.58620	0.20459	212.421	22.50	0.17	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.10020	14.10020	13.99540	13.99540		18.02	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	839.67420	0.83967	903.99460	0.90399	839.674	18.02	0.47	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	265.90660	0.26591	254.06540	0.25407	265.907	21.84	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.24710	14.24710	14.14190	14.14190		18.19	0.00	0.00	0	158,060.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	934.99670	0.93500	1,002.52510	1.00253	934.997	18.16	0.46	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,369.64830	1.36965	1,447.23830	1.44724	1,369.648	19.12	0.57	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,826.97420	1.82697	1,911.91390	1.91191	1,826.974	20.06	0.64	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,049.67250	2.04967	2,135.61930	2.13562	2,049.673	20.48	0.67	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	363.93000	0.36393	351.24450	0.35124	363.930	21.74	0.24	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	248.25190	0.24825	242.02330	0.24202	248.252	24.24	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	218.68690	0.21869	205.28100	0.20528	218.687	25.00	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	134.55840	0.13456	125.74910	0.12575	134.558	25.00	0.10	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.30900	14.30900	14.20340	14.20340		18.26	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	778.94220	0.77894	842.03050	0.84203	778.942	17.73	0.41	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	295.21440	0.29521	288.19780	0.28820	295.214	23.82	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.49300	14.49300	14.38650	14.38650		18.61	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.74130	14.74130	14.63360	14.63360		19.14	0.00	8,844,780.00	600	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.98950	14.98950	14.88070	14.88070		19.51	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.23770	15.23770	15.12780	15.12780		19.78	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	752.08530	0.75209	792.20300	0.79220	752.085	18.12	0.28	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			13.52520	13.52520	13.42240	13.42240		16.30	0.00	1,190,217.60	88	614.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.76470	13.76470	13.66080	13.66080		17.54	0.00	151,411.70	11	142.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.98640	13.98640	13.88150	13.88150		17.86	0.00	13,986.40	1	51.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.24710	14.24710	14.14190	14.14190		18.19	0.00	0.00	0	3.00
£ / R	On 18/08/2016	Any day expiry			17.49800	17.49800	17.30140	17.30140		13.09	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	0.04320	0.00004	0.06060	0.00006	0.043	46.68	0.00	0.00	0	11,000.00
£ / R	On 31/08/2016	Any day expiry			17.53800	17.53800	17.34420	17.34420		14.96	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			17.56730	17.56730	17.37320	17.37320		15.05	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	3,633.36850	3.63337	3,827.28360	3.82728	3,633.368	26.37	1.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.00000	0.00000	0.00000	0.00000	0.000	29.89	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			17.60940	17.60940	17.41560	17.41560		15.14	0.00	9,649,951.20	548	76,311.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	1,325.72220	1.32572	1,508.70080	1.50870	1,325.722	16.96	0.91	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1.87950	0.00188	2.33800	0.00234	1.879	30.13	0.00	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	0.64780	0.00065	0.53100	0.00053	0.648	32.02	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.04030	0.00004	0.03360	0.00003	0.040	32.02	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.95360	17.95360	17.75650	17.75650		16.45	0.00	22,172,696.00	1,235	2,595.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	316.44240	0.31644	385.71270	0.38571	316.442	15.86	0.29	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	967.72850	0.96773	1,097.97780	1.09798	967.729	16.96	0.58	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,512.09540	3.51210	3,704.81820	3.70482	3,512.095	19.31	0.93	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	5,110.57700	5.11058	5,307.17290	5.30717	5,110.577	25.05	0.95	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	26.36800	0.02637	21.00030	0.02100	26.368	26.36	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	4.32480	0.00432	3.27380	0.00327	4.325	26.36	0.01	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.27900	18.27900	18.07880	18.07880		16.87	0.00	0.00	0	1,277.00
£ / R	On 25/04/2017	Any day expiry			18.44780	18.44780	18.24650	18.24650		17.09	0.00	0.00	0	73.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/06/2017	Foreign Exchange Future			18.66350		18.66350		18.46030	18.46030			0.00	0.00	0	37,392.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.40310		19.40310		19.19210	19.19210		17.11	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13491		0.13491		0.13388	0.13388		22.06	0.00	0.00	0	17,257.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13784		0.13784		0.13681	0.13681		20.47	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14064		0.14064		0.13961	0.13961		19.96	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14393		0.14393		0.14289	0.14289		20.05	0.00	0.00	0	0.00
€ / R	On 26/08/2016	Any day expiry			15.18150		15.18150		15.04850	15.04850		15.24	0.00	0.00	0	39.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.26690		15.26690		15.13420	15.13420		15.14	0.00	103,631,717.20	6,788	33,802.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	115.00470		0.11500	161.37280	0.16137	115.005	14.83	0.27	0.27	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	107.87860		0.10788	85.43380	0.08543	107.879	16.40	0.25	0.25	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	18.32030		0.01832	14.23080	0.01423	18.320	17.98	0.05	0.05	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			15.30750		15.30750		15.17480	15.17480		15.54	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.59810		15.59810		15.46260	15.46260		16.52	0.00	0.00	0	17,731.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	310.18650		0.31019	286.45650	0.28646	310.187	17.87	0.31	0.31	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,534.02120		1.53402	1,652.41740	1.65242	1,534.021	18.50	0.75	0.75	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	4.27430		0.00427	3.15550	0.00316	4.274	22.87	0.01	0.01	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.91380		15.91380		15.77580	15.77580		16.97	0.00	0.00	0	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.28570		16.28570		16.14540	16.14540		17.49	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.62970		16.62970		16.48530	16.48530		18.11	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.98966		96.98966		96.85747	96.85747			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.02691		94.02691		93.88992	93.88992			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.76223		92.76223		92.62139	92.62139			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.82652		94.82652		94.68470	94.68470			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06498		100.06498		100.06656	100.06656			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00574		100.00574		100.00818	100.00818			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.62976		99.62976		99.63287	99.63287			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.68828		99.68828		99.68608	99.68608			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.96056		99.96056		99.95866	99.95866			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.23323		99.23323		99.23298	99.23298			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.88508		98.88508		98.88784	98.88784			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.93639		98.93639		98.94225	98.94225			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.74068		97.74068		97.69279	97.69279			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.04838		97.04838		96.99502	96.99502			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.32262		96.32262		96.26367	96.26367			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.57060		96.57060		96.50721	96.50721			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future			509.37800		509.37800		509.61000	509.61000			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future			519.28900		519.28900		519.52300	519.52300			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
AL7T	On 03/11/2016	Index Future	595.66000		595.66000		596.22300	596.22300			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	607.24900		607.24900		607.82200	607.82200			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	544.87800		544.87800		544.63500	544.63500			0.00	0.00	0	721.00
ALBI	On 02/02/2017	Index Future	555.48000		555.48000		555.23000	555.23000			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	566.77700		566.77700		566.52900	566.52900			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.31640		10.31640		10.30430	10.30430		11.86	0.00	23,201,583.60	2,249	10,993.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.47440		10.47440		10.46250	10.46250		12.72	0.00	0.00	0	12.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.62320		10.62320		10.61100	10.61100		13.09	0.00	0.00	0	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.79900		10.79900		10.78780	10.78780		13.76	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.96470		10.96470		10.95440	10.95440		14.28	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.52220		10.52220		10.42120	10.42120		12.92	0.00	0.00	0	2,220.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.71370		10.71370		10.61130	10.61130		13.86	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.89150		10.89150		10.78740	10.78740		14.14	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.07500		14.07500		13.95380	13.95380		15.35	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.40050		14.40050		14.27680	14.27680		16.81	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.70900		14.70900		14.58240	14.58240		17.37	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.03520		2.03520		2.02130	2.02130		14.53	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.06330		2.06330		2.04970	2.04970		14.87	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.08870		2.08870		2.07520	2.07520		15.60	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.05690		2.05690		2.04320	2.04320		14.86	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.05660		2.05660		2.03800	2.03800		14.14	0.00	0.00	0	336.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.10250		2.10250		2.08370	2.08370		15.22	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

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
ES33	On 03/11/2016	Bond Future		9.97722	81.08412		9.98452	81.03415			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future		10.04072	82.66190		10.04826	82.61092			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.09270	80.54806		10.10025	80.49756			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		10.07439	85.97140		10.09704	85.79053			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future		10.13292	87.64461		10.15626	87.46019			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.18435	85.16470		10.20821	84.97803			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		541.65000	541.65000		541.52000	541.52000			0.00	0.00	0	418.00
GOVI	On 02/02/2017	GOVI		552.18900	552.18900		552.05500	552.05500			0.00	0.00	0	26.00
GOVI	On 04/05/2017	GOVI		563.41900	563.41900		563.28900	563.28900			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.74460	1.74460		1.73140	1.73140		16.19	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.77720	1.77720		1.76370	1.76370		17.49	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.80700	1.80700		1.79320	1.79320		17.36	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		130.21157	130.21157		130.30343	130.30343			0.00	2,343,808.26	18	3,086.00
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		108.60989	108.60989		108.64456	108.64456			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		136.99243	136.99243		137.03482	137.03482			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		135.68997	135.68997		135.43925	135.43925			0.00	0.00	0	17,253.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future		146.38647	146.38647		146.43057	146.43057			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		252.35200	252.35200		252.34700	252.34700			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future		257.27700	257.27700		257.27100	257.27100			0.00	0.00	0	55.00
IGOV	On 04/05/2017	Index Future		262.52400	262.52400		262.52100	262.52100			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		682.74500	682.74500		682.90900	682.90900			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		696.02000	696.02000		696.18800	696.18800			0.00	0.00	0	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
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future			7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future			7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	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			7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.44000		92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			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			7.47000		92.53000		7.47000	92.53000			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			0.13250		0.13250		0.13150	0.13150			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13260		0.13260		0.13150	0.13150			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13270		0.13270		0.13140	0.13140			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.04040		0.04040		0.03980	0.03980			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.03900		0.03900		0.03850	0.03850			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.03810		0.03810		0.03760	0.03760			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			9.76960		9.76960		9.72140	9.72140		13.11	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			9.90640		9.90640		9.85840	9.85840		14.13	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.03800		10.03800		9.98980	9.98980		14.52	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.30360		1.30360		1.30240	1.30240			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.31840		1.31840		1.31710	1.31710			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33070		1.33070		1.33100	1.33100			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.30200		1.30200		1.29750	1.29750			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.30430		1.30430		1.29980	1.29980			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.30690		1.30690		1.30240	1.30240			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12880		1.12880		1.12750	1.12750			0.00	28,220.00	25	13,321.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13320		1.13320		1.13190	1.13190			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13780		1.13780		1.13650	1.13650			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.46627		117.63696		8.45175	117.74321		8.81	0.00	229,862,619.84	1,954	95,084.00
R186	On 03/11/2016	Bond Future	9.10	Put	470.07000		0.47007		504.24000	0.50424	470.070	9.16	0.17	0.00	0	5,200.00
R186	On 03/11/2016	Bond Future	9.20	Call	5,562.47000		5.56247		5,699.21000	5.69921	5,562.470	9.22	0.86	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	6,770.86000		6.77086		6,901.05000	6.90105	6,770.860	9.33	0.91	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	93.45000		0.09345		113.66000	0.11366	93.450	9.39	0.04	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	78.69000		0.07869		98.23000	0.09823	78.690	9.39	0.04	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.48919		114.62235		8.47410	114.73062		8.94	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
R186	On 02/02/2017	Bond Future	8.43	Call	2,572.03000		2.57203	2,698.97000	2.69897	2,572.030		8.92	0.49	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,603.73000		1.60373	1,615.44000	1.61544	1,603.730		9.17	0.33	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	754.19000		0.75419	767.96000	0.76796	754.190		9.47	0.18	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	642.08000		0.64208	654.85000	0.65485	642.080		9.53	0.16	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.49980		116.95502	8.48382	117.06751			8.72	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			304.47345		304.47345	304.56951	304.56951				0.00	0.00	0	1,589.00
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			252.42359		252.42359	252.50100	252.50100				0.00	0.00	0	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			8.16935		99.42307	8.15446	99.49451			6.60	0.00	0.00	0	15,295.00
R2023	On 02/02/2017	Bond Future			8.18807		101.35756	8.17239	101.43039			6.35	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.18313		99.48447	8.16619	99.56070			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 03/11/2016	Bond Future			7.36746		101.93024	7.37103	101.92732			0.90	0.00	0.00	0	30,318.00
R203	On 02/02/2017	Bond Future			7.17360		103.91368	7.17876	103.91068			0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.31286		101.85255	6.31639	101.85130			0.38	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			8.81919		95.82962	8.82031	95.82136				0.00	53,472,927.96	558	30,334.00
R2030	On 02/02/2017	Bond Future			8.84721		93.68824	8.84837	93.67979				0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			8.86862		95.59517	8.86958	95.58826				0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			8.94753		95.09933	8.94364	95.13018			12.61	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			8.97978		96.95002	8.97578	96.98139			12.36	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.00190		94.76183	8.99755	94.79560			12.67	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			9.01813		100.39713	9.02458	100.34039				0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future			9.05221		102.35062	9.05885	102.29280				0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.07364		99.92655	9.08025	99.86947				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			9.07542		96.99888	9.08684	96.89833			14.14	0.00	0.00	0	40,431.00
R2037	On 02/02/2017	Bond Future			9.10591		94.62984	9.11765	94.52736			14.51	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
R2037	On 04/05/2017	Bond Future		9.13077	96.55606		9.14265	96.45315		14.28	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		7.61749	103.78181		7.61737	103.78204		2.17	0.00	103,781,810.00	1,000	28,909.00
R204	On 02/02/2017	Bond Future		7.57952	101.76035		7.57941	101.76054		1.98	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.47303	103.83105		7.47170	103.83305		1.70	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		9.10509	101.41249		9.12161	101.25544		14.87	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future		9.13534	98.87900		9.15232	98.71889		15.27	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.16012	100.89168		9.17738	100.73003		15.03	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		9.13441	98.51484		9.16113	98.25719		15.64	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future		9.16404	96.05023		9.19149	95.78747		16.07	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.18842	98.00525		9.21640	97.73900		15.84	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		9.11043	97.93179		9.14748	97.56366		16.29	0.00	0.00	0	61,316.00
R2048	On 02/02/2017	Bond Future		9.14191	99.83730		9.17996	99.46196		16.01	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.16235	97.42566		9.20118	97.04453		16.51	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		7.78708	100.77968		7.77655	100.80864		3.35	0.00	210,226,412.48	2,086	54,940.00
R207	On 02/02/2017	Bond Future		7.77504	99.09788		7.76354	99.12733		3.16	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,956.80000	2.95680	3,017.51000	3.01751	2,956.800	3.33	0.90	0.00	0	62.00
R207	On 04/05/2017	Bond Future		7.73357	101.11453		7.72014	101.14634		2.86	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
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		7.94753	96.34381		7.93756	96.37923		4.76	0.00	322,366,388.26	3,346	32,606.00
R208	On 02/02/2017	Bond Future		7.95367	98.21862		7.94302	98.25467		4.44	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		7.93259	96.81262		7.92062	96.85113		4.28	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		8.97861	75.80175		8.98482	75.75600		14.63	0.00	36,384,840.00	480	35,503.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/11/2016	Bond Future	8.87	Call	1,667.97000		1.66797	1,689.03000	1.68903	1,667.970		14.56	0.45	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,792.84000		1.79284	1,851.42000	1.85142	1,792.840		14.67	0.45	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.45	Put	797.68000		0.79768	830.01000	0.83001	797.680		15.03	0.25	0.00	0	250.00
R209	On 03/11/2016	Bond Future	10.25	Put	101.65000		0.10165	117.16000	0.11716	101.650		15.54	0.04	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.00693		77.27690	9.01332	77.23016			14.39	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.02645		75.69706	9.03282	75.65075			14.78	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			188.72443		188.72443	188.78335	188.78335				0.00	1,887,244.30	10	2,182.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future			142.11426		142.11426	142.15903	142.15903				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			148.81854		148.81854	148.86575	148.86575				0.00	0.00	0	3,962.00
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			8.86115		86.38679	8.85722	86.41498			12.29	0.00	47,426,347.71	549	43,664.00
R213	On 02/02/2017	Bond Future			8.89250		88.06763	8.88845	88.09636			12.05	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			8.91055		86.30502	8.90614	86.33600			12.36	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			9.04919		76.32817	9.07082	76.16023			15.55	0.00	0.00	0	29,419.00
R214	On 02/02/2017	Bond Future			9.07915		77.81330	9.10134	77.64216			15.31	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.09811		76.09596	9.12066	75.92282			15.77	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			23,782.36000		23,782.36000	23,590.24000	23,590.24000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			24,230.43000		24,230.43000	24,036.71000	24,036.71000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			10.06300		10.06300	10.01240	10.01240			13.38	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			10.23900		10.23900	10.18890	10.18890			14.27	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			4.58500		4.58500	4.55020	4.55020			12.04	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
TRY / R	On 19/12/2016	Foreign Exchange Future	4.57720	4.57720		4.54300	4.54300		12.85	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.32040	1.32040		1.30030	1.30030			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.25730	1.25730		1.23920	1.23920			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.20670	1.20670		1.19110	1.19110			0.00	0.00	0	0.00
Total for Derivatives :											2,740,846,668.67	218,296	3,751,029.00
Grand Total:											2,740,846,668.67	218,296	3,751,029.00