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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/08/2016

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 18/08/2016	Any day expiry	13.33180	13.33180		13.44610	13.44610		17.35	0.00	0.00	0	0.00
\$ / R	On 23/08/2016	Any day expiry	13.33170	13.33170		13.45390	13.45390		15.75	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	13.33410	13.33410		13.45650	13.45650		16.09	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	13.32	Call	118.16490	0.11816	206.33510	0.20634	118.165	16.28	0.52	0.00	2,000.00
\$ / R	On 24/08/2016	Any day expiry	14.08	Put	749.26830	0.74927	629.24820	0.62925	749.268	21.44	0.98	0.00	6,600.00
\$ / R	On 24/08/2016	Any day expiry	14.24	Put	907.66270	0.90766	786.54210	0.78654	907.663	22.89	0.99	0.00	6,600.00
\$ / R	On 26/08/2016	Any day expiry	13.33890	13.33890		13.46180	13.46180		16.33	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.00670	0.00001	0.00340	0.00000	0.007	21.77	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	228.99810	0.22900	159.19910	0.15920	228.998	16.81	0.68	0.00	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	0.18350	0.00018	0.26300	0.00026	0.184	58.30	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	0.10390	0.00010	0.15050	0.00015	0.104	58.30	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry	13.34610	13.34610		13.46980	13.46980		15.37	0.00	0.00	0	2,467.00
\$ / R	On 29/08/2016	Any day expiry	14.18	Call	4.85530	0.00486	10.89930	0.01090	4.855	18.38	0.03	0.00	40,000.00
\$ / R	On 29/08/2016	Any day expiry	15.15	Call	0.21410	0.00021	0.47760	0.00048	0.214	24.20	0.00	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	16.00	Call	0.01280	0.00001	0.04280	0.00004	0.013	27.61	0.00	0	40,000.00
\$ / R	On 31/08/2016	Any day expiry	13.35130	13.35130		13.47500	13.47500		15.53	0.00	0.00	0	410.00

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 31/08/2016	Any day expiry	13.83	Put	507.77820	0.50778	408.49560	0.40850	507.778	16.83	0.86	0.00	0	6,600.00
\$ / R	On 01/09/2016	Any day expiry			13.35390	13.35390	13.47770	13.47770		15.57	0.00	0.00	0	0.00
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	617.69070	0.61769	513.08640	0.51309	617.691	17.31	0.90	0.00	0	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	12.37780	0.01238	23.63270	0.02363	12.378	18.03	0.06	0.00	0	18,400.00
\$ / R	On 05/09/2016	Any day expiry			13.36440	13.36440	13.48820	13.48820		15.42	0.00	733,733.00	55	55.00
\$ / R	On 06/09/2016	Any day expiry			13.36700	13.36700	13.49090	13.49090		15.55	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			13.37220	13.37220	13.49620	13.49620		15.76	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			13.37480	13.37480	13.49880	13.49880		15.86	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	2.92490	0.00292	5.03270	0.00503	2.925	20.64	0.01	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	0.32600	0.00033	0.39750	0.00040	0.326	28.04	0.00	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			13.38520	13.38520	13.50940	13.50940		15.91	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	1,570.37260	1.57037	1,450.78060	1.45078	1,570.373	20.16	0.98	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.01530	0.00002	0.04970	0.00005	0.015	32.21	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			13.39050	13.39050	13.51470	13.51470		16.04	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.40090	13.40090	13.52520	13.52520		15.96	0.00	397,899,522.80	29,692	472,701.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.00	Put	89.13880	0.08914	0.00000	0.00000	89.139	15.25	0.24	32,618,034.00	10,000	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	174.51040	0.17451	135.76640	0.13577	174.510	15.68	0.39	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	311.19310	0.31119	250.46730	0.25047	311.193	16.28	0.55	0.00	0	11,350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	349.41670	0.34942	283.10200	0.28310	349.417	16.47	0.59	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	431.68220	0.43168	356.87520	0.35688	431.682	16.85	0.65	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	446.09230	0.44609	369.94190	0.36994	446.092	16.91	0.66	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	505.55730	0.50556	424.26400	0.42426	505.557	17.16	0.70	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	82.98180	0.08298	113.85840	0.11386	82.982	17.86	0.21	0.00	0	1,550.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	55.70550	0.05571	78.66840	0.07867	55.706	18.43	0.15	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	854.80550	0.85481	753.46840	0.75347	854.806	18.43	0.85	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	45.47860	0.04548	65.09290	0.06509	45.479	18.70	0.13	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	1,129.35470	1.12935	1,018.94370	1.01894	1,129.355	19.25	0.91	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	24.67390	0.02467	36.31600	0.03632	24.674	19.53	0.07	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	1,223.77390	1.22377	1,111.11600	1.11112	1,223.774	19.53	0.93	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	23.68900	0.02369	34.92410	0.03492	23.689	19.58	0.07	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	1,319.23190	1.31923	1,204.67100	1.20467	1,319.232	19.80	0.94	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	19.33080	0.01933	28.72710	0.02873	19.331	19.86	0.06	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	1,376.86950	1.37687	1,261.36920	1.26137	1,376.870	19.95	0.95	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	10.11270	0.01011	16.21110	0.01621	10.113	20.33	0.03	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	1,609.21270	1.60921	1,491.01110	1.49101	1,609.213	20.33	0.97	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	6.26760	0.00627	10.35340	0.01035	6.268	20.64	0.02	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	4.92350	0.00492	8.25410	0.00825	4.924	20.79	0.02	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	2,201.47320	2.20147	2,078.95500	2.07895	2,201.473	21.26	0.99	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	2,300.95870	2.30096	2,178.10060	2.17810	2,300.959	21.41	0.99	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	1.25680	0.00126	2.28200	0.00228	1.257	21.66	0.00	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	0.82960	0.00083	1.54160	0.00154	0.830	21.93	0.00	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	0.72700	0.00073	0.93090	0.00093	0.727	24.04	0.00	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	0.74240	0.00074	0.93700	0.00094	0.742	24.86	0.00	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	0.76130	0.00076	0.94710	0.00095	0.761	25.76	0.00	0.00	0	635.00

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	16.66	Call	0.76440	0.00076	0.94890	0.00095	0.764	25.90	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	0.77080	0.00077	0.95280	0.00095	0.771	26.17	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.48310	0.00048	0.90790	0.00091	0.483	31.00	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.00630	0.00001	0.01580	0.00002	0.006	31.00	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			13.42160	13.42160	13.54620	13.54620		16.14	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			13.42420	13.42420	13.54890	13.54890		16.19	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	2.38150	0.00238	2.26990	0.00227	2.382	16.56	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	335.98300	0.33598	277.59300	0.27759	335.983	16.48	0.53	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.24880	0.00025	0.49010	0.00049	0.249	28.39	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.17670	0.00018	0.35630	0.00036	0.177	28.39	0.00	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			13.42940	13.42940	13.55410	13.55410		16.39	0.00	0.00	0	70.00
\$ / R	On 14/10/2016	Any day expiry			13.46560	13.46560	13.59090	13.59090		16.43	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			13.47860	13.47860	13.60400	13.60400		16.40	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	92.82950	0.09283	119.37560	0.11938	92.830	19.14	0.17	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			13.49670	13.49670	13.62250	13.62250		16.69	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	10.80170	0.01080	10.38990	0.01039	10.802	16.52	0.03	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	392.33000	0.39233	340.58450	0.34058	392.330	16.69	0.49	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.23310	0.00023	0.36240	0.00036	0.233	23.23	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.19910	0.00020	0.31130	0.00031	0.199	23.23	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.49930	13.49930	13.62510	13.62510		16.73	0.00	6,502,512.50	475	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	269.92830	0.26993	230.84770	0.23085	269.928	16.34	0.38	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,626.80190	1.62680	1,520.18380	1.52018	1,626.802	20.25	0.88	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	18.75280	0.01875	25.35410	0.02535	18.753	22.23	0.04	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			13.52820	13.52820	13.65400	13.65400		17.01	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,522.95300	1.52295	1,420.38720	1.42039	1,522.953	20.13	0.84	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	22.96700	0.02297	31.11240	0.03111	22.967	22.52	0.04	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.53600	13.53600	13.66190	13.66190		17.12	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	416.00680	0.41601	484.61190	0.48461	416.007	17.23	0.49	0.00	0	21,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	218.90410	0.21890	260.46160	0.26046	218.904	18.68	0.30	0.00	0	31,500.00
\$ / R	On 17/11/2016	Any day expiry			13.55440	13.55440	13.68040	13.68040		17.20	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	316.11470	0.31611	274.33670	0.27434	316.115	16.78	0.38	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	2,114.32510	2.11433	2,003.24180	2.00324	2,114.325	21.43	0.90	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	20.98590	0.02099	23.76540	0.02377	20.986	24.53	0.03	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.58320	13.58320	13.70940	13.70940		17.26	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	27.24870	0.02725	25.34170	0.02534	27.249	16.82	0.05	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	448.11570	0.44812	396.76480	0.39676	448.116	17.11	0.46	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	3.13050	0.00313	3.92710	0.00393	3.131	25.83	0.01	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			13.62500	13.62500	13.75150	13.75150		17.38	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.63800	13.63800	13.76470	13.76470		17.35	0.00	392,324,346.00	28,767	109,401.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	33.24220	0.03324	31.19970	0.03120	33.242	16.35	0.06	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.50	Put	114.68010	0.11468	98.88690	0.09889	114.680	16.06	0.16	0.00	0	24,146.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	133.62000	0.13362	115.74720	0.11575	133.620	16.12	0.18	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	252.80350	0.25280	221.51690	0.22152	252.803	16.53	0.29	0.00	0	148,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	339.82260	0.33982	300.81010	0.30081	339.823	16.81	0.36	0.00	0	725.00

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\$ / R	On	19/12/2016	Foreign Exchange Future	13.34	Call	691.81250	0.69181		775.13410	0.77513	691.813	16.96	0.61	0.00	0	2,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.34	Put	393.81250	0.39381		350.43410	0.35043	393.813	16.96	0.39	26,775,690.10	5,000	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.35	Put	398.51620	0.39852		354.77430	0.35477	398.516	16.97	0.40	6,480,821.57	1,200	4,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.50	Put	472.84180	0.47284		423.56770	0.42357	472.842	17.16	0.44	0.00	0	24,296.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Call	521.51540	0.52152		590.63890	0.59064	521.515	17.44	0.50	0.00	0	1,230.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Put	583.51540	0.58352		525.93890	0.52594	583.515	17.44	0.50	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.75	Put	613.71700	0.61372		553.37660	0.55338	613.717	17.54	0.51	0.00	0	12,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.77	Put	625.99430	0.62599		564.93410	0.56493	625.994	17.57	0.52	0.00	0	19,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Call	412.88410	0.41288		470.53420	0.47053	412.884	18.00	0.42	0.00	0	2,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Put	774.88410	0.77488		705.83420	0.70583	774.884	18.00	0.58	0.00	0	54,190.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.08	Call	388.00140	0.38800		0.00000	0.00000	388.001	18.16	0.40	54,774,640.90	10,000	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.09	Call	385.03790	0.38504		0.00000	0.00000	385.038	18.18	0.40	19,622,624.98	3,600	1,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.18	Call	359.39240	0.35939		410.36500	0.41036	359.392	18.37	0.38	0.00	0	4,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Put	915.93660	0.91594		839.45870	0.83946	915.937	18.41	0.63	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.30	Put	989.91140	0.98991		910.14000	0.91014	989.911	18.62	0.65	0.00	0	3,100.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	1,104.57050	1.10457		1,020.67790	1.02068	1,104.571	18.93	0.68	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	1,143.70950	1.14371		1,058.51240	1.05851	1,143.709	19.03	0.69	0.00	0	77,649.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	1,247.44320	1.24744		1,159.02390	1.15902	1,247.443	19.30	0.72	0.00	0	5,700.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	1,304.41430	1.30441		1,214.35090	1.21435	1,304.414	19.45	0.73	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	1,386.56830	1.38657		1,294.75480	1.29475	1,386.568	19.64	0.75	0.00	0	56,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.98	Put	1,537.09220	1.53709		1,442.38020	1.44238	1,537.092	19.95	0.77	0.00	0	1,700.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	192.07920	0.19208		223.65150	0.22365	192.079	19.98	0.22	0.00	0	2,400.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	1,554.07920	1.55408		1,458.95150	1.45895	1,554.079	19.98	0.78	0.00	0	29,368.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	1,726.51170	1.72651		1,627.51120	1.62751	1,726.512	20.32	0.81	0.00	0	6,985.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	1,735.24780	1.73525		1,636.06810	1.63607	1,735.248	20.34	0.81	0.00	0	3,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	141.14200	0.14114		165.42170	0.16542	141.142	20.66	0.17	0.00	0	26,053.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,903.14200	1.90314		1,800.72170	1.80072	1,903.142	20.66	0.83	0.00	0	31,590.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Call	130.83340	0.13083		153.55850	0.15356	130.833	20.83	0.16	0.00	0	750.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,992.83340	1.99283		1,888.85850	1.88886	1,992.833	20.83	0.84	0.00	0	69,895.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	2,056.10760	2.05611		1,951.10660	1.95111	2,056.108	20.95	0.85	0.00	0	1,400.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	2,156.29690	2.15630		2,049.77170	2.04977	2,156.297	21.14	0.86	0.00	0	63,513.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	2,266.56560	2.26657		2,158.50090	2.15850	2,266.566	21.35	0.87	0.00	0	10,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.85	Call	100.78650	0.10079		118.81700	0.11882	100.786	21.43	0.13	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Call	90.34130	0.09034		106.67480	0.10667	90.341	21.69	0.11	0.00	0	24,146.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	2,452.34130	2.45234		2,341.97480	2.34197	2,452.341	21.69	0.89	0.00	0	32,950.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.31	Call	75.37070	0.07537		86.63710	0.08664	75.371	22.44	0.10	0.00	0	66,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	2,901.64610	2.90165		2,785.11630	2.78512	2,901.646	22.88	0.91	0.00	0	1,365.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	2,959.67420	2.95967		2,842.76650	2.84277	2,959.674	23.05	0.91	0.00	0	725.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	67.03580	0.06704		76.70700	0.07671	67.036	23.10	0.08	0.00	0	500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	3,114.83140	3.11483		2,996.99290	2.99699	3,114.831	23.49	0.92	0.00	0	3,300.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.77	Call	60.61740	0.06062		69.05330	0.06905	60.617	23.71	0.08	0.00	0	16,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.91	Call	57.04330	0.05704		64.79040	0.06479	57.043	24.10	0.07	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.96	Call	55.85240	0.05585		63.36900	0.06337	55.852	24.23	0.07	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.00	Call	54.92930	0.05493		62.26820	0.06227	54.929	24.35	0.07	0.00	0	1,200.00

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	17.50	Call	42.91400	0.04291	50.81890	0.05082	42.914	25.45	0.05	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	37.06570	0.03707	46.44110	0.04644	37.066	25.45	0.05	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	36.05460	0.03605	45.22610	0.04523	36.055	25.45	0.05	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	27.00050	0.02700	34.27590	0.03428	27.001	25.45	0.04	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	25.51290	0.02551	32.46320	0.03246	25.513	25.45	0.03	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	24.56390	0.02456	31.30450	0.03130	24.564	25.45	0.03	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	24.10190	0.02410	30.73970	0.03074	24.102	25.45	0.03	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	11.39580	0.01140	14.98570	0.01499	11.396	25.45	0.02	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	10.41770	0.01042	13.74940	0.01375	10.418	25.45	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	10.21140	0.01021	13.48800	0.01349	10.211	25.45	0.02	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	8.78290	0.00878	11.67210	0.01167	8.783	25.45	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	7.93820	0.00794	10.59260	0.01059	7.938	25.45	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	5.00450	0.00500	6.80280	0.00680	5.004	25.45	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	4.75150	0.00475	6.47230	0.00647	4.751	25.45	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	4.46400	0.00446	6.09590	0.00610	4.464	25.45	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	3.85650	0.00386	5.29710	0.00530	3.856	25.45	0.01	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	3.36390	0.00336	4.64570	0.00465	3.364	25.45	0.01	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	3.09140	0.00309	4.28370	0.00428	3.091	25.45	0.01	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	2.66480	0.00266	3.71430	0.00371	2.665	25.45	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	2.49980	0.00250	3.49320	0.00349	2.500	25.45	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	1.39660	0.00140	1.99690	0.00200	1.397	25.45	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.96230	0.00096	1.39600	0.00140	0.962	25.45	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.90060	0.00090	1.31000	0.00131	0.901	25.45	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			13.70340	13.70340	13.83060	13.83060		17.40	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	757.74250	0.75774	693.02800	0.69303	757.743	17.85	0.54	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	114.85380	0.11485	133.76860	0.13377	114.854	21.65	0.13	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			13.73470	13.73470	13.86230	13.86230		17.45	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	862.42610	0.86243	794.59810	0.79460	862.426	18.07	0.56	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	158.35580	0.15836	182.61170	0.18261	158.356	21.12	0.17	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.85760	13.85760	13.98640	13.98640		17.62	0.00	21,770,289.60	1,571	33,086.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	115.53050	0.11553	102.00110	0.10200	115.530	15.94	0.13	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,723.77220	1.72377	1,634.26040	1.63426	1,723.772	19.97	0.71	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,830.12480	1.83012	1,739.87370	1.73987	1,830.125	20.15	0.73	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,115.64870	2.11565	2,020.56030	2.02056	2,115.649	20.63	0.77	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,149.93480	2.14993	2,054.26500	2.05427	2,149.935	20.68	0.77	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,055.64090	3.05564	2,945.47450	2.94547	3,055.641	22.21	0.85	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	84.01940	0.08402	99.92990	0.09993	84.019	24.93	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	83.48670	0.08349	99.32000	0.09932	83.487	24.93	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	58.19200	0.05819	70.17120	0.07017	58.192	24.93	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	45.32120	0.04532	55.16330	0.05516	45.321	24.93	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	11.15380	0.01115	14.29790	0.01430	11.154	24.93	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			13.93610	13.93610	14.06580	14.06580		17.81	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	804.52980	0.80453	746.68440	0.74668	804.530	17.81	0.47	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	191.21780	0.19122	212.42100	0.21242	191.218	22.54	0.16	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		13.97020	13.97020		14.10020	14.10020		17.81	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	901.48130	0.90148	839.67420	0.83967	901.481	18.04	0.49	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	239.11240	0.23911	265.90660	0.26591	239.112	21.84	0.19	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		14.11520	14.11520		14.24710	14.24710		18.03	0.00	0.00	0	158,060.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	998.91030	0.99891	934.99670	0.93500	998.910	18.22	0.49	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,447.27680	1.44728	1,369.64830	1.36965	1,447.277	19.18	0.59	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,915.09580	1.91510	1,826.97420	1.82697	1,915.096	20.14	0.66	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,139.80440	2.13980	2,049.67250	2.04967	2,139.804	20.51	0.69	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	333.47500	0.33347	363.93000	0.36393	333.475	21.79	0.23	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	230.97800	0.23098	248.25190	0.24825	230.978	24.40	0.15	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	192.90290	0.19290	218.68690	0.21869	192.903	24.78	0.13	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	116.84940	0.11685	134.55840	0.13456	116.849	24.78	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry		14.17630	14.17630		14.30900	14.30900		18.16	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	836.19810	0.83620	778.94220	0.77894	836.198	17.79	0.43	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	271.88010	0.27188	295.21440	0.29521	271.880	23.87	0.17	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future		14.35780	14.35780		14.49300	14.49300		18.48	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future		14.60280	14.60280		14.74130	14.74130		19.07	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future		14.84780	14.84780		14.98950	14.98950		19.47	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future		15.09280	15.09280		15.23770	15.23770		19.77	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	801.78920	0.80179	752.08530	0.75209	801.789	18.24	0.30	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		13.40090	13.40090		13.52520	13.52520		15.96	0.00	1,206,081.00	90	614.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		13.63800	13.63800		13.76470	13.76470		17.35	0.00	177,294.00	13	142.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future		13.85760	13.85760		13.98640	13.98640		17.62	0.00	69,288.00	5	51.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future		14.11520	14.11520		14.24710	14.24710		18.03	0.00	0.00	0	3.00
£ / R	On 18/08/2016	Any day expiry		17.51490	17.51490		17.49800	17.49800		12.86	0.00	0.00	0	0.00
£ / R	On 31/08/2016	Any day expiry		17.56770	17.56770		17.53800	17.53800		14.40	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry		17.59720	17.59720		17.56730	17.56730		14.66	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	3,603.26610	3.60327	3,633.36850	3.63337	3,603.266	25.92	1.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.00010	0.00000	0.00000	0.00000	0.000	32.22	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		17.63660	17.63660		17.60940	17.60940		14.72	0.00	11,058,148.20	627	76,356.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	1,296.41600	1.29642	1,325.72220	1.32572	1,296.416	16.68	0.92	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	0.91600	0.00092	1.87950	0.00188	0.916	28.39	0.00	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	0.25500	0.00026	0.64780	0.00065	0.255	30.05	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.01050	0.00001	0.04030	0.00004	0.011	30.05	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future		17.98200	17.98200		17.95360	17.95360		16.38	0.00	187,444,368.00	10,424	11,991.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	301.77020	0.30177	316.44240	0.31644	301.770	15.74	0.28	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	943.47570	0.94348	967.72850	0.96773	943.476	16.83	0.58	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,481.55910	3.48156	3,512.09540	3.51210	3,481.559	19.09	0.94	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	5,081.58460	5.08158	5,110.57700	5.11058	5,081.585	24.96	0.95	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	27.73810	0.02774	26.36800	0.02637	27.738	26.56	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	4.62390	0.00462	4.32480	0.00432	4.624	26.56	0.01	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future		18.30630	18.30630		18.27900	18.27900		16.73	0.00	237,981.90	13	1,290.00

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		18.47400	18.47400		18.44780	18.44780		16.97	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future		18.68820	18.68820		18.66350	18.66350			0.00	0.00	0	37,392.00
£ / R	On 18/12/2017	Foreign Exchange Future		19.42130	19.42130		19.40310	19.40310		17.12	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.13384	0.13384		0.13491	0.13491		22.57	0.00	0.00	0	17,257.00
¥ / R	On 19/12/2016	Foreign Exchange Future		0.13678	0.13678		0.13784	0.13784		20.67	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future		0.13957	0.13957		0.14064	0.14064		20.10	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.14281	0.14281		0.14393	0.14393		20.12	0.00	0.00	0	0.00
€ / R	On 26/08/2016	Any day expiry		15.10980	15.10980		15.18150	15.18150		14.31	0.00	0.00	0	39.00
€ / R	On 19/09/2016	Foreign Exchange Future		15.19000	15.19000		15.26690	15.26690		14.50	0.00	5,620,300.00	370	33,802.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	122.52470	0.12252	115.00470	0.11500	122.525	14.12	0.30	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	80.71960	0.08072	107.87860	0.10788	80.720	15.94	0.20	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	10.63480	0.01063	18.32030	0.01832	10.635	17.23	0.04	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry		15.23340	15.23340		15.30750	15.30750		15.00	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future		15.52290	15.52290		15.59810	15.59810		16.25	0.00	46,568.70	3	17,731.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	280.99030	0.28099	310.18650	0.31019	280.990	17.74	0.29	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,585.61060	1.58561	1,534.02120	1.53402	1,585.611	18.37	0.77	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	3.68590	0.00369	4.27430	0.00427	3.686	22.89	0.01	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future		15.83600	15.83600		15.91380	15.91380		16.72	0.00	0.00	0	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future		16.20430	16.20430		16.28570	16.28570		17.19	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future		16.54490	16.54490		16.62970	16.62970		17.68	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		96.75631	96.75631		96.98966	96.98966			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		93.78756	93.78756		94.02691	94.02691			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		92.51934	92.51934		92.76223	92.76223			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		94.58438	94.58438		94.82652	94.82652			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.06336	100.06336		100.06498	100.06498			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.00024	100.00024		100.00574	100.00574			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.61869	99.61869		99.62976	99.62976			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.66223	99.66223		99.68828	99.68828			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.92803	99.92803		99.96056	99.96056			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.19377	99.19377		99.23323	99.23323			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.83546	98.83546		98.88508	98.88508			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.87048	98.87048		98.93639	98.93639			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.58299	97.58299		97.74068	97.74068			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.88853	96.88853		97.04838	97.04838			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.16053	96.16053		96.32262	96.32262			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.40503	96.40503		96.57060	96.57060			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future		510.32300	510.32300		509.37800	509.37800			0.00	0.00	0	14.00

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
AL37	On 02/02/2017	Index Future	520.23800		520.23800		519.28900	519.28900			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	597.39900		597.39900		595.66000	595.66000			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	609.00500		609.00500		607.24900	607.24900			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	546.71000		546.71000		544.87800	544.87800			0.00	0.00	0	721.00
ALBI	On 02/02/2017	Index Future	557.33200		557.33200		555.48000	555.48000			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	568.66700		568.66700		566.77700	566.77700			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.27890	10.27890		10.31640	10.31640			11.74	0.00	7,226,066.70	703	10,993.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.43380	10.43380		10.47440	10.47440			12.59	0.00	10,433,800.00	1,000	1,012.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.58140	10.58140		10.62320	10.62320			12.95	0.00	0.00	0	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.75560	10.75560		10.79900	10.79900			13.63	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.92020	10.92020		10.96470	10.96470			14.17	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.49240	10.49240		10.52220	10.52220			12.76	0.00	0.00	0	2,220.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.68250	10.68250		10.71370	10.71370			13.72	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.85930	10.85930		10.89150	10.89150			13.94	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.00840	14.00840		14.07500	14.07500			14.93	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.33810	14.33810		14.40050	14.40050			16.69	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.64380	14.64380		14.70900	14.70900			17.25	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.01800	2.01800		2.03520	2.03520			13.80	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.04580	2.04580		2.06330	2.06330			14.77	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.07080	2.07080		2.08870	2.08870			15.16	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.03940	2.03940		2.05690	2.05690			14.76	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.04650	2.04650		2.05660	2.05660			14.02	0.00	0.00	0	336.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.09210	2.09210		2.10250	2.10250			15.11	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

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
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	9.93028		81.40654		9.97722	81.08412			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	9.99262		82.98825		10.04072	82.66190			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.04308		80.88116		10.09270	80.54806			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	10.03263		86.30660		10.07439	85.97140			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.09021		87.98384		10.13292	87.64461			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.14033		85.51094		10.18435	85.16470			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	543.36800		543.36800		541.65000	541.65000			0.00	0.00	0	418.00
GOVI	On 02/02/2017	GOVI	553.92400		553.92400		552.18900	552.18900			0.00	0.00	0	26.00
GOVI	On 04/05/2017	GOVI	565.19000		565.19000		563.41900	563.41900			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.72860		1.72860		1.74460	1.74460		16.29	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.76060		1.76060		1.77720	1.77720		16.83	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.78980		1.78980		1.80700	1.80700		17.36	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	130.19805		130.19805		130.21157	130.21157			0.00	0.00	0	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	108.59899		108.59899		108.60989	108.60989			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	136.74424		136.74424		136.99243	136.99243			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	135.96878		135.96878		135.68997	135.68997			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	146.54607		146.54607		146.38647	146.38647			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	252.42000		252.42000		252.35200	252.35200			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	257.33900		257.33900		257.27700	257.27700			0.00	0.00	0	55.00
IGOV	On 04/05/2017	Index Future	262.58800		262.58800		262.52400	262.52400			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	682.86800		682.86800		682.74500	682.74500			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	696.14400		696.14400		696.02000	696.02000			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 21/09/2016	Jibar Tradeable Future			7.33000		92.67000		7.35000	92.65000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future			7.35000		92.65000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future			7.35000		92.65000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.37000		92.63000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future			7.38000		92.62000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.38000		92.62000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.39000		92.61000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.38000		92.62000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.36000		92.64000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.36000		92.64000		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			0.13150		0.13150		0.13250	0.13250			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13160		0.13160		0.13260	0.13260			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13180		0.13180		0.13270	0.13270			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.04270		0.04270		0.04040	0.04040			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.03720		0.03720		0.03900	0.03900			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.03650		0.03650		0.03810	0.03810			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			9.74290		9.74290		9.76960	9.76960		12.89	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			9.87800		9.87800		9.90640	9.90640		13.98	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.00920		10.00920		10.03800	10.03800		14.35	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.29650		1.29650		1.30360	1.30360			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.31060		1.31060		1.31840	1.31840			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.32380		1.32380		1.33070	1.33070			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.31610		1.31610		1.30200	1.30200			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.31850		1.31850		1.30430	1.30430			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.32100		1.32100		1.30690	1.30690			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13350		1.13350		1.12880	1.12880			0.00	0.00	0	13,321.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13820		1.13820		1.13320	1.13320			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.14280		1.14280		1.13780	1.13780			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.41941		117.98033		8.46627	117.63696		8.81	0.00	162,104,973.42	1,374	94,667.00
R186	On 03/11/2016	Bond Future	9.10	Put	406.14000		0.40614		470.07000	0.47007	406.140	9.16	0.15	0.00	0	5,200.00
R186	On 03/11/2016	Bond Future	9.20	Call	5,853.80000		5.85380		5,562.47000	5.56247	5,853.800	9.22	0.88	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	7,080.98000		7.08098		6,770.86000	6.77086	7,080.980	9.33	0.92	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	76.68000		0.07668		93.45000	0.09345	76.680	9.39	0.04	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	64.22000		0.06422		78.69000	0.07869	64.220	9.39	0.03	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.44095		114.96898		8.48919	114.62235		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	2,736.30000		2.73630	2,572.03000	2.57203	2,736.300	8.92	0.51	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	8.90	Put	1,484.98000		1.48498	1,603.73000	1.60373	1,484.980	9.17	0.31	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.40	Put	687.64000		0.68764	754.19000	0.75419	687.640	9.47	0.17	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.50	Put	583.62000		0.58362	642.08000	0.64208	583.620	9.53	0.15	0.00	0	6,500.00	
R186	On 04/05/2017	Bond Future			8.44961		117.30883	8.49980	116.95502		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			304.62912		304.62912	304.47345	304.47345			0.00	46,303,626.24	152	1,479.00	
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			252.22885		252.22885	252.42359	252.42359			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			8.11696		99.67471	8.16935	99.42307		6.60	0.00	29,902,413.00	300	14,995.00	
R2023	On 02/02/2017	Bond Future			8.13353		101.61119	8.18807	101.35756		6.35	0.00	0.00	0	0.00	
R2023	On 04/05/2017	Bond Future			8.12566		99.74340	8.18313	99.48447		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			7.32417		101.96562	7.36746	101.93024		0.90	0.00	0.00	0	30,318.00	
R203	On 02/02/2017	Bond Future			7.11670		103.94678	7.17360	103.91368		0.63	0.00	0.00	0	0.00	
R203	On 04/05/2017	Bond Future			6.21665		101.88643	6.31286	101.85255		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			8.76745		96.21252	8.81919	95.82962			0.00	48,106,260.00	500	30,334.00	
R2030	On 02/02/2017	Bond Future			8.79416		94.07585	8.84721	93.68824			0.00	0.00	0	0.00	
R2030	On 04/05/2017	Bond Future			8.81383		95.99075	8.86862	95.59517			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			8.90092		95.46984	8.94753	95.09933		12.61	0.00	0.00	0	13,093.00	
R2032	On 02/02/2017	Bond Future			8.93209		97.32494	8.97978	96.95002		12.36	0.00	0.00	0	0.00	
R2032	On 04/05/2017	Bond Future			8.95273		95.14451	9.00190	94.76183		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			8.97163		100.80762	9.01813	100.39713			0.00	0.00	0	4,315.00	
R2035	On 02/02/2017	Bond Future			9.00466		102.76614	9.05221	102.35062			0.00	0.00	0	0.00	
R2035	On 04/05/2017	Bond Future			9.02470		100.35074	9.07364	99.92655			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			9.03407		97.36437	9.07542	96.99888		14.14	0.00	0.00	0	40,431.00	
R2037	On 02/02/2017	Bond Future			9.06370		94.99970	9.10591	94.62984		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		9.08737	96.93352		9.13077	96.55606		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		7.56200	103.88914		7.61749	103.78181		2.17	0.00	60,879,036.04	586	28,913.00
R204	On 02/02/2017	Bond Future		7.51774	101.86680		7.57952	101.76035		1.98	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.40096	103.93978		7.47303	103.83105		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		9.05865	101.85615		9.10509	101.41249		14.87	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future		9.08792	99.32839		9.13534	98.87900		15.27	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.11139	101.35037		9.16012	100.89168		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		9.08800	98.96513		9.13441	98.51484		15.64	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future		9.11669	96.50636		9.16404	96.05023		16.07	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.13980	98.47089		9.18842	98.00525		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		9.06407	98.39593		9.11043	97.93179		16.29	0.00	3,148,669.76	32	61,284.00
R2048	On 02/02/2017	Bond Future		9.09460	100.30759		9.14191	99.83730		16.01	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.11383	97.90567		9.16235	97.42566		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		7.73323	100.92790		7.78708	100.77968		3.35	0.00	272,404,402.10	2,699	52,265.00
R207	On 02/02/2017	Bond Future		7.71722	99.24605		7.77504	99.09788		3.16	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91 Call	3,090.40000	3.09040		2,956.80000	2.95680	3,090.400	3.33	0.91	0.00	0	62.00
R207	On 04/05/2017	Bond Future		7.66974	101.26584		7.73357	101.11453		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		7.89974	96.51372		7.94753	96.34381		4.76	0.00	188,201,754.00	1,950	30,656.00
R208	On 02/02/2017	Bond Future		7.90338	98.38900		7.95367	98.21862		4.44	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		7.87857	96.98658		7.93259	96.81262		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		8.93220	76.14493		8.97861	75.80175		14.63	0.00	761,449.30	10	35,513.00

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	1,814.12000		1.81412	1,667.97000	1.66797	1,814.120		14.56	0.48	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,631.34000		1.63134	1,792.84000	1.79284	1,631.340		14.67	0.42	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.45	Put	706.42000		0.70642	797.68000	0.79768	706.420		15.03	0.22	0.00	0	250.00
R209	On 03/11/2016	Bond Future	10.25	Put	84.49000		0.08449	101.65000	0.10165	84.490		15.54	0.04	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			8.95960		77.62443	9.00693	77.27690			14.39	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			8.97785		76.05183	9.02645	75.69706			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			189.08649		189.08649	188.72443	188.72443				0.00	0.00	0	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			142.09961		142.09961	142.11426	142.11426				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			148.80306		148.80306	148.81854	148.81854				0.00	29,760,612.00	200	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			8.81464		86.72123	8.86115	86.38679			12.29	0.00	0.00	0	43,664.00
R213	On 02/02/2017	Bond Future			8.84490		88.40609	8.89250	88.06763			12.05	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			8.86150		86.65050	8.91055	86.30502			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			9.00798		76.64983	9.04919	76.32817			15.55	0.00	1,762,946.09	23	29,396.00
R214	On 02/02/2017	Bond Future			9.03715		78.13897	9.07915	77.81330			15.31	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.05504		76.42844	9.09811	76.09596			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			23,628.81000		23,628.81000	23,782.36000	23,782.36000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			24,076.44000		24,076.44000	24,230.43000	24,230.43000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			9.99980		9.99980	10.06300	10.06300			13.17	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			10.17530		10.17530	10.23900	10.23900			14.07	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			4.54830		4.54830	4.58500	4.58500			11.77	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	4.53920		4.53920		4.57720	4.57720		12.65	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.32320		1.32320		1.32040	1.32040			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.26530		1.26530		1.25730	1.25730			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.21740		1.21740		1.20670	1.20670			0.00	0.00	0	0.00
Total for Derivatives :												2,026,358,253.89	111,434	3,770,301.00
Grand Total:												2,026,358,253.89	111,434	3,770,301.00