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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/09/2016

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 08/09/2016	Any day expiry	14.05600	14.05600		14.05330	14.05330		23.25	0.00	0.00	0	0.00	
\$ / R	On 09/09/2016	Any day expiry	14.05600	14.05600		14.05330	14.05330		21.97	0.00	0.00	0	0.00	
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	1.15930	0.00116	2.57750	0.00258	1.159	36.95	0.01	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	0.04450	0.00004	0.05240	0.00005	0.045	62.25	0.00	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			14.06430	14.06430	14.06450	14.06450		19.25	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	892.16040	0.89216	890.35440	0.89035	892.160	26.07	0.96	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.26910	0.00027	0.12810	0.00013	0.269	69.60	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.06990	14.06990	14.07000	14.07000		19.64	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.08090	14.08090	14.08100	14.08100		19.38	0.00	1,344,979,406.20	95,518	406,406.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.00	Put	4.13030	0.00413	5.51500	0.00552	4.130	21.67	0.02	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	6.81910	0.00682	8.84150	0.00884	6.819	18.94	0.04	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	18.52800	0.01853	22.21730	0.02222	18.528	17.44	0.09	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	25.87790	0.02588	30.20370	0.03020	25.878	17.63	0.12	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	46.90070	0.04690	52.40450	0.05240	46.901	18.02	0.18	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	51.33710	0.05134	57.01270	0.05701	51.337	18.09	0.20	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	72.05290	0.07205	78.31460	0.07831	72.053	18.34	0.25	0.00	0	525.00

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	14.00	Put	155.74570	0.15575	162.57430	0.16257	155.746	19.05	0.43	0.00	0	3,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	236.64570	0.23665	243.57430	0.24357	236.646	19.05	0.57	0.00	0	47,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	147.55800	0.14756	154.77920	0.15478	147.558	19.70	0.41	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	266.65800	0.26666	273.77920	0.27378	266.658	19.70	0.59	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	114.35450	0.11435	121.84080	0.12184	114.355	20.03	0.34	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	485.58480	0.48558	492.71110	0.49271	485.585	20.69	0.78	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	49.98790	0.04999	56.77890	0.05678	49.988	21.01	0.18	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	569.08790	0.56909	575.77890	0.57578	569.088	21.01	0.82	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	47.17030	0.04717	53.85740	0.05386	47.170	21.08	0.17	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	656.39040	0.65639	662.51850	0.66252	656.390	21.34	0.86	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	35.13790	0.03514	41.24340	0.04124	35.138	21.40	0.13	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	710.27440	0.71027	716.02680	0.71603	710.274	21.54	0.88	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	16.81630	0.01682	20.18630	0.02019	16.816	22.91	0.07	0.00	0	5,650.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	935.91630	0.93592	939.18630	0.93919	935.916	22.91	0.93	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	10.45580	0.01046	12.39020	0.01239	10.456	24.15	0.04	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	8.32110	0.00832	9.75880	0.00976	8.321	24.77	0.03	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.50	Call	5.37550	0.00538	6.13150	0.00613	5.375	26.02	0.02	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,523.47700	1.52348	1,523.97730	1.52398	1,523.477	26.65	0.98	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,622.68900	1.62269	1,623.06540	1.62307	1,622.689	27.28	0.99	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	2.65050	0.00265	2.97920	0.00298	2.651	28.29	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	1.95800	0.00196	2.17870	0.00218	1.958	29.37	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	1.09760	0.00110	1.18990	0.00119	1.098	31.64	0.00	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	0.92140	0.00092	0.98920	0.00099	0.921	32.40	0.00	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	0.76960	0.00077	0.81710	0.00082	0.770	33.22	0.00	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	0.74920	0.00075	0.79410	0.00079	0.749	33.35	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	0.71060	0.00071	0.75050	0.00075	0.711	33.60	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.19710	0.00020	0.29000	0.00029	0.197	39.25	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.00330	0.00000	0.00850	0.00001	0.003	42.81	0.00	0.00	0	17,500.00
\$ / R	On 22/09/2016	Any day expiry			14.08900	14.08900	14.08920	14.08920		19.72	0.00	0.00	0	0.00
\$ / R	On 22/09/2016	Any day expiry	14.20	Put	289.17410	0.28917	295.93490	0.29593	289.174	20.06	0.57	0.00	0	16,500.00
\$ / R	On 27/09/2016	Any day expiry			14.10260	14.10260	14.10290	14.10290		19.45	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.10540	14.10540	14.10560	14.10560		19.52	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.34040	0.00034	0.42960	0.00043	0.340	25.13	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	51.05810	0.05106	54.02670	0.05403	51.058	18.37	0.15	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	2.14770	0.00215	1.89110	0.00189	2.148	40.96	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	1.98560	0.00199	1.73690	0.00174	1.986	41.83	0.00	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			14.10810	14.10810	14.10840	14.10840		19.56	0.00	0.00	0	22,740.00
\$ / R	On 30/09/2016	Any day expiry			14.11080	14.11080	14.11110	14.11110		19.61	0.00	0.00	0	2,856.00
\$ / R	On 30/09/2016	Any day expiry	14.50	Call	144.41030	0.14441	151.05850	0.15106	144.410	20.92	0.31	264,204,838.80	60,000	20,000.00
\$ / R	On 03/10/2016	Any day expiry			14.11900	14.11900	14.11930	14.11930		19.32	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	624.36400	0.62436	630.53300	0.63053	624.364	20.98	0.72	0.00	0	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	103.91820	0.10392	110.04950	0.11005	103.918	21.47	0.23	0.00	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry			14.12170	14.12170	14.12200	14.12200		19.38	0.00	0.00	0	0.00
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	620.33210	0.62033	626.53140	0.62653	620.332	20.99	0.71	0.00	0	10,000.00

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 04/10/2016	Any day expiry	14.65	Put	659.35840	0.65936	665.46830	0.66547	659.358	21.15	0.73	0.00	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry			14.12440	14.12440	14.12480	14.12480		19.43	0.00	338,448.00	24	56.00
\$ / R	On 10/10/2016	Any day expiry			14.13800	14.13800	14.13850	14.13850		19.34	0.00	0.00	0	2,700.00
\$ / R	On 12/10/2016	Any day expiry			14.14350	14.14350	14.14390	14.14390		19.41	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.14890	14.14890	14.14940	14.14940		19.46	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			14.16240	14.16240	14.16300	14.16300		19.33	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	224.56940	0.22457	231.66880	0.23167	224.569	20.53	0.35	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.18140	14.18140	14.18210	14.18210		19.27	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	3.76280	0.00376	4.03970	0.00404	3.763	21.80	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	122.71590	0.12272	126.65550	0.12666	122.716	18.15	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	1.58830	0.00159	1.01130	0.00101	1.588	27.99	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	1.38710	0.00139	0.87370	0.00087	1.387	27.99	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.18410	14.18410	14.18480	14.18480		19.40	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	72.16270	0.07216	74.81530	0.07482	72.163	17.94	0.14	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	443.63270	0.44363	450.28890	0.45029	443.633	19.53	0.51	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	171.68390	0.17168	178.74650	0.17875	171.684	21.35	0.26	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,028.84530	1.02885	1,035.14950	1.03515	1,028.845	21.58	0.76	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	41.81190	0.04181	47.12450	0.04712	41.812	23.76	0.08	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.21390	14.21390	14.21470	14.21470		19.24	0.00	0.00	0	14.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	951.14100	0.95114	958.85090	0.95885	951.141	21.00	0.71	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	49.62180	0.04962	55.18490	0.05518	49.622	23.85	0.08	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.22200	14.22200	14.22290	14.22290		19.34	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	807.58400	0.80758	814.09610	0.81410	807.584	18.35	0.73	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	448.62290	0.44862	457.47550	0.45748	448.623	19.45	0.51	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry			14.24090	14.24090	14.24200	14.24200		19.44	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	111.02090	0.11102	115.37920	0.11538	111.021	18.08	0.17	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,500.38770	1.50039	1,507.25930	1.50726	1,500.388	22.37	0.81	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	36.03280	0.03603	40.24590	0.04025	36.033	25.13	0.06	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.27050	14.27050	14.27190	14.27190		19.39	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.72080	0.01072	12.02190	0.01202	10.721	20.13	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	188.56250	0.18856	195.38040	0.19538	188.563	18.23	0.25	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	7.96280	0.00796	10.37440	0.01037	7.963	28.10	0.01	0.00	0	400.00
\$ / R	On 13/12/2016	Any day expiry			14.31140	14.31140	14.31320	14.31320		19.51	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.31420	14.31420	14.31600	14.31600		19.51	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.32820	14.32820	14.33000	14.33000		19.54	0.00	1,838,236,419.00	128,295	172,900.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.15630	0.01516	16.56940	0.01657	15.156	19.34	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	51.95780	0.05196	54.48210	0.05448	51.958	17.98	0.08	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	104.46910	0.10447	108.47640	0.10848	104.469	17.96	0.14	37,262,613.57	16,570	148,350.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	148.59610	0.14860	153.71730	0.15372	148.596	18.09	0.19	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,165.80960	1.16581	1,173.36000	1.17336	1,165.810	18.16	0.79	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	177.60960	0.17761	183.36000	0.18336	177.610	18.16	0.22	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	180.19230	0.18019	185.99760	0.18600	180.192	18.17	0.22	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	224.18310	0.22418	230.57550	0.23058	224.183	18.34	0.25	0.00	0	25,586.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	922.60950	0.92261	931.34520	0.93135	922.609	18.62	0.69	0.00	0	1,230.00

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\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Put	294.40950	0.29441	301.34520	0.30135	294.410	18.62	0.31	0.00	0	3,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.75	Put	313.83450	0.31383	320.88230	0.32088	313.835	18.69	0.32	0.00	0	12,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.77	Put	321.81510	0.32182	328.90380	0.32890	321.815	18.72	0.33	0.00	0	19,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Call	750.38030	0.75038	759.63050	0.75963	750.380	19.04	0.61	0.00	0	3,450.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Put	422.18030	0.42218	429.63050	0.42963	422.180	19.04	0.39	0.00	0	88,390.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.08	Call	708.95470	0.70895	718.27750	0.71828	708.955	19.16	0.59	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.09	Call	703.90890	0.70391	713.23550	0.71324	703.909	19.17	0.59	0.00	0	1,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.10	Put	470.68900	0.47069	478.22500	0.47822	470.689	19.18	0.42	0.00	0	2,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.12	Put	480.73860	0.48074	488.28620	0.48829	480.739	19.21	0.42	0.00	0	5,550.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.18	Call	659.77490	0.65977	669.15040	0.66915	659.775	19.30	0.56	0.00	0	4,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Put	522.08090	0.52208	529.66160	0.52966	522.081	19.33	0.44	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Put	548.83650	0.54884	556.42910	0.55643	548.837	19.40	0.46	0.00	0	1,040.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.30	Put	576.28950	0.57629	583.87820	0.58388	576.289	19.47	0.47	0.00	0	3,100.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.34	Call	586.94300	0.58694	596.32200	0.59632	586.943	19.52	0.52	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	664.15880	0.66416	671.63010	0.67163	664.159	19.73	0.51	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Call	523.20540	0.52321	532.41060	0.53241	523.205	19.82	0.48	0.00	0	100.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	695.00540	0.69501	702.41060	0.70241	695.005	19.82	0.52	0.00	0	77,649.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	778.13470	0.77813	785.33280	0.78533	778.135	20.07	0.56	0.00	0	5,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.66	Put	797.89630	0.79790	805.04310	0.80504	797.896	20.13	0.56	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	824.57730	0.82458	831.64530	0.83165	824.577	20.20	0.57	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	892.86380	0.89286	899.72650	0.89973	892.864	20.39	0.60	0.00	0	56,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	403.38770	0.40339	411.98150	0.41198	403.388	20.52	0.39	0.00	0	5,550.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.98	Put	1,022.06290	1.02206	1,028.69740	1.02870	1,022.063	20.76	0.64	0.00	0	1,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	365.01850	0.36502	373.42390	0.37342	365.018	20.81	0.36	0.00	0	2,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	1,036.81850	1.03682	1,043.42390	1.04342	1,036.819	20.81	0.64	0.00	0	29,368.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	1,188.41750	1.18842	1,194.69950	1.19470	1,188.418	21.22	0.68	0.00	0	6,985.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	1,196.18090	1.19618	1,202.44680	1.20245	1,196.181	21.24	0.68	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	274.92410	0.27492	282.63640	0.28264	274.924	21.63	0.28	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,346.72410	1.34672	1,352.63640	1.35264	1,346.724	21.63	0.72	0.00	0	31,590.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.48	Call	259.92660	0.25993	267.48200	0.26748	259.927	21.80	0.27	0.00	0	3,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Call	256.31190	0.25631	263.82750	0.26383	256.312	21.84	0.27	0.00	0	750.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,428.11190	1.42811	1,433.82750	1.43383	1,428.112	21.84	0.73	0.00	0	69,895.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	1,485.30980	1.48531	1,490.89830	1.49090	1,485.310	21.96	0.74	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	1,576.51240	1.57651	1,581.89510	1.58190	1,576.512	22.15	0.76	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	1,677.72050	1.67772	1,682.86990	1.68287	1,677.720	22.36	0.78	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.85	Call	198.58340	0.19858	205.43330	0.20543	198.583	22.44	0.22	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Call	178.18640	0.17819	184.73700	0.18474	178.186	22.70	0.20	0.00	0	26,123.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	1,849.98640	1.84999	1,854.73700	1.85474	1,849.986	22.70	0.80	0.00	0	32,950.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.31	Call	142.79890	0.14280	148.72950	0.14873	142.799	23.24	0.16	0.00	0	66,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	2,269.38580	2.26939	2,273.20270	2.27320	2,269.386	23.51	0.85	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	2,324.14800	2.32415	2,327.84890	2.32785	2,324.148	23.62	0.86	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	120.65620	0.12066	126.11820	0.12612	120.656	23.65	0.14	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	2,471.30780	2.47131	2,474.70480	2.47470	2,471.308	23.89	0.87	0.00	0	3,300.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.77	Call	103.65530	0.10366	108.70570	0.10871	103.655	24.03	0.12	0.00	0	16,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	94.39740	0.09440	99.20920	0.09921	94.397	24.29	0.11	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	92.04520	0.09205	96.83140	0.09683	92.045	24.43	0.11	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	90.22640	0.09023	94.99220	0.09499	90.226	24.54	0.11	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	75.01570	0.07502	79.57710	0.07958	75.016	25.64	0.09	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	71.43850	0.07144	75.94280	0.07594	71.439	25.95	0.08	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	66.70200	0.06670	71.12490	0.07112	66.702	26.41	0.08	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	65.87050	0.06587	70.27770	0.07028	65.871	26.49	0.08	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	58.19670	0.05820	62.45270	0.06245	58.197	27.37	0.07	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	56.88550	0.05689	61.11350	0.06111	56.886	27.54	0.07	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	56.03990	0.05604	60.24980	0.06025	56.040	27.65	0.06	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	55.62480	0.05562	59.82620	0.05983	55.625	27.71	0.06	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	32.29830	0.03230	35.28310	0.03528	32.298	28.35	0.04	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	29.86420	0.02986	32.68800	0.03269	29.864	28.35	0.04	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	29.34700	0.02935	32.13600	0.03214	29.347	28.35	0.04	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	25.72560	0.02573	28.26390	0.02826	25.726	28.35	0.03	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	23.54790	0.02355	25.92920	0.02593	23.548	28.35	0.03	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	15.71740	0.01572	17.48620	0.01749	15.717	28.35	0.02	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	15.01790	0.01502	16.72740	0.01673	15.018	28.35	0.02	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	14.21710	0.01422	15.85790	0.01586	14.217	28.35	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	12.50260	0.01250	13.99180	0.01399	12.503	28.35	0.02	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	11.08720	0.01109	12.44650	0.01245	11.087	28.35	0.02	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	10.29310	0.01029	11.57730	0.01158	10.293	28.35	0.01	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	9.03150	0.00903	10.19310	0.01019	9.031	28.35	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	8.53710	0.00854	9.64920	0.00965	8.537	28.35	0.01	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	5.10800	0.00511	5.85200	0.00585	5.108	28.35	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	3.67420	0.00367	4.24640	0.00425	3.674	28.35	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	3.46500	0.00347	4.01090	0.00401	3.465	28.35	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.39820	14.39820	14.40020	14.40020		19.51	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	430.23130	0.43023	435.51630	0.43552	430.231	18.80	0.37	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	219.04910	0.21905	225.41430	0.22541	219.049	22.67	0.21	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.43190	14.43190	14.43390	14.43390		19.52	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	515.14110	0.51514	519.85860	0.51986	515.141	18.96	0.40	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	294.49090	0.29449	301.09740	0.30110	294.491	22.11	0.26	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.56360	14.56360	14.56580	14.56580		19.51	0.00	32,331,192.00	2,220	82,950.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	47.15840	0.04716	47.74010	0.04774	47.158	16.58	0.06	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	178.06200	0.17806	177.67480	0.17767	178.062	17.78	0.17	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	560.53320	0.56053	562.88740	0.56289	560.533	18.84	0.38	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	863.74330	0.86374	867.31620	0.86732	863.743	19.67	0.49	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,248.47100	1.24847	1,252.07040	1.25207	1,248.471	20.60	0.59	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,342.52090	1.34252	1,346.08460	1.34608	1,342.521	20.81	0.61	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,600.35640	1.60036	1,603.76490	1.60376	1,600.356	21.39	0.66	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,631.64790	1.63165	1,635.03690	1.63504	1,631.648	21.46	0.67	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,466.88910	2.46689	2,470.43910	2.47044	2,466.889	22.94	0.78	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	216.44920	0.21645	222.20420	0.22220	216.449	23.71	0.18	0.00	0	46,000.00

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 13/03/2017	Foreign Exchange Future	18.43	Call	150.27400	0.15027	156.27310	0.15627	150.274	26.06	0.12	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	149.86280	0.14986	155.86360	0.15586	149.863	26.08	0.12	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	125.67920	0.12568	131.53540	0.13154	125.679	27.10	0.10	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	101.18900	0.10119	106.30350	0.10630	101.189	27.10	0.08	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	29.84690	0.02985	32.05440	0.03205	29.847	27.10	0.03	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.64790	14.64790	14.65010	14.65010		19.60	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	514.49060	0.51449	516.18030	0.51618	514.491	18.58	0.34	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	311.28030	0.31128	318.29380	0.31829	311.280	23.06	0.23	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.68440	14.68440	14.68660	14.68660		19.63	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	593.29050	0.59329	595.39570	0.59540	593.291	18.75	0.36	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	391.77410	0.39177	399.14050	0.39914	391.774	22.50	0.27	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.83930	14.83930	14.84190	14.84190		19.69	0.00	59,357.20	4	149,681.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	629.79830	0.62980	632.14900	0.63215	629.798	18.65	0.35	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	688.71060	0.68871	691.60750	0.69161	688.711	18.82	0.37	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,058.59060	1.05859	1,064.42740	1.06443	1,058.591	19.74	0.47	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,459.81140	1.45981	1,466.37340	1.46637	1,459.811	20.56	0.56	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,661.32990	1.66133	1,668.08020	1.66808	1,661.330	20.96	0.59	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	607.05520	0.60706	616.55860	0.61656	607.055	21.65	0.35	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	513.05510	0.51306	523.08870	0.52309	513.055	22.26	0.30	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	326.08450	0.32608	337.53040	0.33753	326.085	24.23	0.20	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	290.15740	0.29016	302.32130	0.30232	290.157	25.14	0.18	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	213.18080	0.21318	224.92490	0.22492	213.181	26.33	0.13	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.90490	14.90490	14.90790	14.90790		19.72	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	574.36850	0.57437	577.64160	0.57764	574.368	18.54	0.32	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	384.01030	0.38401	393.22110	0.39322	384.010	23.74	0.23	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.10470	15.10470	15.11130	15.11130		19.90	0.00	0.00	0	2,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	216.90580	0.21691	208.25410	0.20825	216.906	17.32	0.15	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	529.51510	0.52952	529.56120	0.52956	529.515	18.42	0.28	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.44220	15.44220	15.44640	15.44640		20.64	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.77980	15.77980	15.78160	15.78160		21.09	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.11730	16.11730	16.11670	16.11670		21.45	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	608.64030	0.60864	605.35880	0.60536	608.640	19.57	0.22	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.08090	14.08090	14.08100	14.08100		19.38	0.00	1,013,824.80	72	391.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.32820	14.32820	14.33000	14.33000		19.54	0.00	6,304,408.00	440	335.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.56360	14.56360	14.56580	14.56580		19.51	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.83930	14.83930	14.84190	14.84190		19.69	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			18.77720	18.77720	18.86770	18.86770		11.56	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,422.80020	2.42280	2,332.33930	2.33234	2,422.800	49.70	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	39.31	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			18.81180	18.81180	18.90660	18.90660		18.15	0.00	16,742,502.00	890	47,775.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Call	206.85570	0.20686	266.08510	0.26609	206.856	18.22	0.45	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	295.05570	0.29506	259.48510	0.25949	295.056	18.22	0.55	0.00	0	1,050.00

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	22.50	Call	0.08030	0.00008		0.20410	0.00020	0.080	28.73	0.00	0.00	0	500.00	
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	0.23970	0.00024		0.17350	0.00017	0.240	38.66	0.00	0.00	0	700.00	
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.10420	0.00010		0.04900	0.00005	0.104	46.59	0.00	0.00	0	800.00	
£ / R	On 05/10/2016	Any day expiry			18.87250	18.87250		18.96810	18.96810		18.82	0.00	0.00	0	112.00	
£ / R	On 27/10/2016	Any day expiry			18.96630	18.96630		19.06310	19.06310		18.68	0.00	0.00	0	41.00	
£ / R	On 19/12/2016	Foreign Exchange Future			19.17850	19.17850		19.27790	19.27790		18.76	0.00	10,375,568.50	541	20,236.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	103.47870	0.10348		97.98780	0.09799	103.479	18.13	0.11	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,416.59410	2.41659		2,335.47680	2.33548	2,416.594	20.70	0.83	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	54.91720	0.05492		50.95810	0.05096	54.917	26.78	0.05	0.00	0	4,885.00	
£ / R	On 13/03/2017	Foreign Exchange Future			19.52920	19.52920		19.63130	19.63130		18.54	0.00	39,058.40	2	3,586.00	
£ / R	On 25/04/2017	Any day expiry			19.71200	19.71200		19.81500	19.81500		18.54	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			19.94300	19.94300		20.04850	20.04850			0.00	0.00	0	12,525.00	
£ / R	On 18/12/2017	Foreign Exchange Future			20.84170	20.84170		20.95540	20.95540		18.15	0.00	0.00	0	0.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13850	0.13850		0.13783	0.13783		21.89	0.00	0.00	0	18,294.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14153	0.14153		0.14087	0.14087		19.89	0.00	0.00	0	3,592.00	
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14445	0.14445		0.14378	0.14378		19.50	0.00	0.00	0	1,368.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14791	0.14791		0.14723	0.14723		19.90	0.00	0.00	0	0.00	
¥ / R	On 18/09/2017	Foreign Exchange Future			0.15124	0.15124		0.15058	0.15058		20.55	0.00	0.00	0	0.00	
€ / R	On 19/09/2016	Foreign Exchange Future			15.83580	15.83580		15.83180	15.83180		18.44	0.00	30,721,452.00	1,940	35,478.00	
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	5.85720	0.00586		8.31860	0.00832	5.857	18.40	0.03	0.00	0	10,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	223.19430	0.22319		232.85880	0.23286	223.194	18.35	0.53	0.00	0	10,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	24.59390	0.02459		29.95810	0.02996	24.594	21.01	0.09	0.00	0	20,000.00	
€ / R	On 30/09/2016	Any day expiry			15.87330	15.87330		15.86980	15.86980		18.24	0.00	0.00	0	34.00	
€ / R	On 28/11/2016	Any day expiry			16.09710	16.09710		16.09590	16.09590		18.26	0.00	0.00	0	500.00	
€ / R	On 19/12/2016	Foreign Exchange Future			16.17840	16.17840		16.17790	16.17790		18.33	0.00	1,003,060.80	62	23,484.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	504.89480	0.50489		514.65420	0.51465	504.895	18.87	0.44	0.00	0	450.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,103.37340	1.10337		1,113.01280	1.11301	1,103.373	19.49	0.64	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	8.88830	0.00889		6.96200	0.00696	8.888	24.72	0.01	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			16.50870	16.50870		16.50910	16.50910		18.45	0.00	1,733,413.50	105	5,010.00	
€ / R	On 19/06/2017	Foreign Exchange Future			16.90000	16.90000		16.90090	16.90090		18.79	0.00	101,400.00	6	77,297.00	
€ / R	On 18/09/2017	Foreign Exchange Future			17.27500	17.27500		17.28160	17.28160		19.08	0.00	0.00	0	0.00	
€ / R	On 18/12/2017	Foreign Exchange Future			17.70740	17.70740		17.71600	17.71600		19.81	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			97.70431	97.70431		98.15976	98.15976			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			94.76801	94.76801		95.23834	95.23834			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			93.52543	93.52543		94.00742	94.00742			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			95.60383	95.60383		96.08816	96.08816			0.00	0.00	0	0.00	
1Y STND	On 19/12/2016	Interest Rate Swap			100.07804	100.07804		100.07785	100.07785			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.03435	100.03435		100.03674	100.03674			0.00	0.00	0	0.00	
1Y STND	On 15/06/2017	Interest Rate Swap			99.68390	99.68390		99.69074	99.69074			0.00	0.00	0	0.00	
1Y STND	On 21/09/2017	Interest Rate Swap			99.76621	99.76621		99.78077	99.78077			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 18/12/2017	Interest Rate Swap	100.07786		100.07786		100.09998	100.09998			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.39096		99.39096		99.42408	99.42408			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.08922		99.08922		99.13644	99.13644			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.20948		99.20948		99.29519	99.29519			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.10314		98.10314		98.30882	98.30882			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.43242		97.43242		97.65248	97.65248			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.73173		96.73173		96.96630	96.96630			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.00240		97.00240		97.25106	97.25106			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future	506.59800		506.59800		504.53500	504.53500			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	516.38000		516.38000		514.28300	514.28300			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	589.90500		589.90500		585.79000	585.79000			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	601.29600		601.29600		597.10800	597.10800			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	538.66400		538.66400		534.20100	534.20100			0.00	0.00	0	718.00
ALBI	On 02/02/2017	Index Future	549.06600		549.06600		544.52200	544.52200			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	560.13000		560.13000		555.50000	555.50000			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.80650		10.80650		10.80740	10.80740		14.59	0.00	1,707,427.00	158	10,379.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.97120		10.97120		10.97360	10.97360		14.39	0.00	109,712.00	10	1,735.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.12990		11.12990		11.13300	11.13300		14.55	0.00	0.00	0	3,405.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.31680		11.31680		11.32020	11.32020		15.01	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.49750		11.49750		11.50460	11.50460		15.40	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.73310		11.73310		11.73920	11.73920		16.15	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.91450		10.91450		10.96770	10.96770		15.21	0.00	0.00	0	4,340.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.11180		11.11180		11.16680	11.16680		15.30	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.29960		11.29960		11.35540	11.35540		15.33	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.52030		11.52030		11.57660	11.57660		15.72	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	502.68280		502.68280		436.00000	436.00000			0.00	7,214,600.00	20,000	20,000.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.53520		14.53520		14.48860	14.48860		18.33	0.00	8,343,204.80	574	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.86860		14.86860		14.82410	14.82410		18.75	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.19090		15.19090		15.14540	15.14540		18.94	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.57180		15.57180		15.52610	15.52610		19.35	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.10990		2.10990		2.10780	2.10780		16.64	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.13600		2.13600		2.13560	2.13560		16.72	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.16150		2.16150		2.16170	2.16170		16.45	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.19150		2.19150		2.19150	2.19150		17.91	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH/R	On 28/11/2016	Any day expiry		2.13000	2.13000		2.12920	2.12920		17.44	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.12810	2.12810		2.12840	2.12840		16.01	0.00	425,620.00	200	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.17500	2.17500		2.17580	2.17580		15.49	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.21950	2.21950		2.22020	2.22020		15.83	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.14584	79.94175		10.26557	79.14538			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future		10.21660	81.48534		10.34007	80.67483			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.27643	79.33252		10.40371	78.50663			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		10.26387	84.47807		10.38365	83.55684			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future		10.32985	86.10963		10.45322	85.17186			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.38948	83.58233		10.51661	82.62670			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		535.97600	535.97600		531.86800	531.86800			0.00	53,597,600.00	10	420.00
GOVI	On 02/02/2017	GOVI		546.32600	546.32600		542.14500	542.14500			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI		557.33500	557.33500		553.07400	553.07400			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.81590	1.81590		1.81580	1.81580		18.44	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.84950	1.84950		1.84970	1.84970		19.16	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.88120	1.88120		1.88140	1.88140		19.34	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.91770	1.91770		1.91800	1.91800		19.13	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		128.62808	128.62808		128.61310	128.61310			0.00	0.00	0	3,044.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future	108.08335		108.08335		107.61405	107.61405			0.00	0.00	0	4,575.00
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	135.50803		135.50803		135.03098	135.03098			0.00	0.00	0	20,843.00
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	133.87308		133.87308		133.28454	133.28454			0.00	0.00	0	17,660.00
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	144.74561		144.74561		144.04502	144.04502			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	250.03200		250.03200		249.64600	249.64600			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	254.87600		254.87600		254.48400	254.48400			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	260.02700		260.02700		259.63000	259.63000			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	677.44000		677.44000		676.61800	676.61800			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	690.59100		690.59100		689.75400	689.75400			0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.38000		92.62000		7.40000	92.60000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.41000		92.59000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.42000		92.58000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.46000		92.54000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.49000		92.51000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.52000		92.48000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.54000		92.46000		7.64000	92.36000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.59000		92.41000		7.74000	92.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.60000		92.40000		7.76000	92.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.61000		92.39000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.62000		92.38000		7.79000	92.21000			0.00	0.00	0	1,000.00
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	0.13870		0.13870		0.13880	0.13880			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13880		0.13880		0.13850	0.13850			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13900		0.13900		0.13780	0.13780			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13900		0.13900		0.13730	0.13730			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.49230		10.49230		10.42490	10.42490		15.25	0.00	0.00	0	100.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.63820		10.63820		10.57070	10.57070		15.30	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.78140		10.78140		10.71400	10.71400		15.24	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	10.95120		10.95120		10.88330	10.88330		16.31	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
PULA / R	On 19/09/2016	Foreign Exchange Future			1.33020		1.33020		1.31680	1.31680			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.34550		1.34550		1.33200	1.33200			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.35990		1.35990		1.34620	1.34620			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.37590		1.37590		1.36190	1.36190			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.33600		1.33600		1.34270	1.34270			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.33850		1.33850		1.34530	1.34530			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.34100		1.34100		1.34780	1.34780			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.34390		1.34390		1.35080	1.35080			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12460		1.12460		1.12430	1.12430			0.00	0.00	0	13,286.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12910		1.12910		1.12900	1.12900			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13360		1.13360		1.13340	1.13340			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13890		1.13890		1.13870	1.13870			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.62356		116.49454		8.73772	115.67505		9.09	0.00	133,502,742.84	1,146	99,501.00
R186	On 03/11/2016	Bond Future	8.30	Call	726.62000		0.72662		534.33000	0.53433	726.620	8.88	0.29	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,050.51000		2.05051		2,568.34000	2.56834	2,050.510	8.95	0.57	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	1,040.50000		1.04050		1,408.07000	1.40807	1,040.500	9.03	0.36	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	847.96000		0.84796		1,175.86000	1.17586	847.960	9.06	0.31	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	488.66000		0.48866		721.97000	0.72197	488.660	9.15	0.20	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,420.41000		4.42041		3,791.78000	3.79178	4,420.410	9.20	0.84	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,610.90000		5.61090		4,913.08000	4.91308	5,610.900	9.31	0.91	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.65512		113.44081		8.77362	112.60712		9.24	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,903.26000		1.90326		1,607.28000	1.60728	1,903.260	9.06	0.41	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,864.52000		1.86452		2,270.01000	2.27001	1,864.520	9.21	0.39	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	856.37000		0.85637		1,110.16000	1.11016	856.370	9.47	0.21	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	724.76000		0.72476		950.93000	0.95093	724.760	9.53	0.19	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.67551		115.72795		8.79860	114.87895		9.02	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			302.59612		302.59612		302.93075	302.93075			0.00	0.00	0	875.00
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			250.91600		250.91600		250.21590	250.21590			0.00	0.00	0	36,060.00
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			8.33938		98.61187		8.45441	98.06777		6.83	0.00	0.00	0	12,662.00
R2023	On 02/02/2017	Bond Future			8.37029		100.51601		8.49113	99.96286		6.57	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.37917		98.60749		8.50619	98.04443		6.55	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
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	7.47331		101.84381		7.53194	101.79599		0.92	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future	7.35141		103.81037		7.43281	103.76314		0.65	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	6.66727		101.72791		6.80088	101.68100		0.40	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	8.99528		94.54253		9.11412	93.68773			0.00	0.00	0	33,286.00
R2030	On 02/02/2017	Bond Future	9.03103		92.36214		9.15360	91.49232			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.06093		94.22471		9.18740	93.33850			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	9.10215		93.88512		9.21588	93.00638		12.89	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future	9.14102		95.69816		9.25815	94.80376		12.62	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.17046		93.46673		9.29109	92.55557		12.95	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	9.18814		98.91803		9.30693	97.90444			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future	9.22907		100.82808		9.35133	99.79636			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.25779		98.35480		9.38351	97.30348			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	9.25579		95.42987		9.37436	94.42041		14.37	0.00	0.00	0	38,537.00
R2037	On 02/02/2017	Bond Future	9.29310		93.01625		9.41496	91.98874		14.76	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.32535		94.89204		9.45059	93.84498		14.53	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	7.70064		103.62126		7.76623	103.49485		2.22	0.00	0.00	0	28,913.00
R204	On 02/02/2017	Bond Future	7.68346		101.58159		7.75764	101.45427		2.03	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.60687		103.62953		7.69248	103.50092		1.75	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	9.28547		99.71930		9.40399	98.63222		15.04	0.00	25,328,702.20	254	3,923.00
R2040	On 02/02/2017	Bond Future	9.32238		97.13817		9.44413	96.03160		15.45	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future	9.35435		99.09705		9.47940	97.96945		15.20	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	9.30979		96.84481		9.42821	95.74478		15.75	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future	9.34573		94.33336		9.46729	93.21354		16.19	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future	9.37688		96.23577		9.50165	95.09448		15.95	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

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
R2048	On 03/11/2016	Bond Future			9.28078		96.25935		9.39925	95.12608		16.35	0.00	0.00	0	61,875.00
R2048	On 02/02/2017	Bond Future			9.31837		98.11809		9.43999	96.96437		16.05	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.34521		95.65368		9.46992	94.47785		16.57	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			7.92326		100.40608		8.01929	100.14367		3.46	0.00	0.00	0	52,265.00
R207	On 02/02/2017	Bond Future			7.92994		98.70229		8.03453	98.43629		3.27	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,584.14000		2.58414		2,360.53000	2.36053	2,584.140	3.39	0.88	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.91233		100.69230		8.02718	100.42221		2.97	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.84789		99.16288		7.97576	98.88706		2.78	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,448.24000		1.44824		1,305.73000	1.30573	1,448.240	2.77	0.62	0.00	0	51.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.09479		95.82253		8.21070	95.41465		4.92	0.00	0.00	0	30,188.00
R208	On 02/02/2017	Bond Future			8.11547		97.67292		8.23907	97.25860		4.60	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.11198		96.23764		8.24430	95.81621		4.44	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			9.14402		74.59746		9.26240	73.75333		14.88	0.00	0.00	0	37,619.00
R209	On 03/11/2016	Bond Future	8.81	Call	778.01000		0.77801		578.26000	0.57826	778.010	14.55	0.30	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	913.60000		0.91360		686.46000	0.68646	913.600	14.58	0.33	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,135.42000		2.13542		2,668.75000	2.66875	2,135.420	14.66	0.56	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,093.89000		2.09389		2,622.33000	2.62233	2,093.890	14.66	0.55	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	1,117.94000		1.11794		1,502.94000	1.50294	1,117.940	14.80	0.36	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	2,867.11000		2.86711		2,369.19000	2.36919	2,867.110	14.84	0.68	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	855.21000		0.85521		1,187.33000	1.18733	855.210	14.86	0.30	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.17836		76.03800		9.29982	75.17871		14.64	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.20443		74.41890		9.32905	73.54323		15.10	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			186.71523		186.71523		186.69239	186.69239			0.00	186,715.23	1	2,113.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future	141.74275		141.74275		141.72188	141.72188			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	148.04523		148.04523		148.02869	148.02869			0.00	0.00	0	3,838.00
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	9.01654	85.28257			9.13021	84.48744		12.58	0.00	0.00	0	42,521.00
R213	On 02/02/2017	Bond Future	9.05454	86.92935			9.17161	86.12012		12.35	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.07979	85.12773			9.20028	84.30329		12.70	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	9.23505	74.90470			9.35343	74.02074		15.73	0.00	0.00	0	29,194.00
R214	On 02/02/2017	Bond Future	9.27142	76.35108			9.39286	75.45118		15.47	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.29709	74.59019			9.42156	73.67298		15.95	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	24,706.61000	24,706.61000			24,694.06000	24,694.06000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,162.01000	25,162.01000			25,157.85000	25,157.85000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.46450	10.46450			10.45220	10.45220		16.00	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.65090	10.65090			10.63790	10.63790		15.97	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.82860	10.82860			10.81520	10.81520		16.05	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.78980	4.78980			4.79710	4.79710		15.18	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.78370	4.78370			4.79160	4.79160		14.68	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.78100	4.78100			4.78970	4.78970		14.62	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.38110	1.38110			1.40430	1.40430			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.32980	1.32980			1.35100	1.35100			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.28620	1.28620			1.30510	1.30510			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.24610	1.24610			1.26450	1.26450			0.00	0.00	0	0.00
Total for Derivatives :												3,815,863,286.84	329,042	4 041 050.00
Grand Total:												3,815,863,286.84	329,042	4 041 050.00