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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/08/2016

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 16/08/2016	Any day expiry	13.36390	13.36390		13.26330	13.26330		17.45	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	13.34080	13.34080		13.26330	13.26330		17.49	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	14.22	Put	879.22420	0.87922	956.87900	0.95688	879.224	36.06	1.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	1,089.21890	1.08922	1,166.75040	1.16675	1,089.219	42.96	1.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	2,499.20000	2.49920	2,576.71410	2.57671	2,499.200	46.52	1.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	0.00000	0.00000	0.00000	0.00000	0.000	47.88	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry	13.34080		13.34080	13.34080	13.26340	13.26340		17.49	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	0.01150	0.00001	0.02480	0.00002	0.011	64.69	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry	13.35120		13.35120	13.35120	13.27620	13.27620		16.16	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	13.35380		13.35380	13.35380	13.27880	13.27880		16.24	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	13.32	Call	146.37910	0.14638	120.09670	0.12010	146.379	16.35	0.55	0	2,000.00
\$ / R	On 24/08/2016	Any day expiry	14.08	Put	730.56450	0.73056	805.51120	0.80551	730.564	18.93	0.97	0	6,600.00
\$ / R	On 24/08/2016	Any day expiry	14.24	Put	888.75200	0.88875	963.82360	0.96382	888.752	20.47	0.98	0	6,600.00
\$ / R	On 26/08/2016	Any day expiry	13.35900		13.35900	13.35900	13.28400	13.28400		16.33	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.10900	0.00011	0.31330	0.00031	0.109	23.78	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	229.27680	0.22928	292.16130	0.29216	229.277	16.72	0.64	0	150.00

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 26/08/2016	Any day expiry	17.70	Call	0.00000	0.00000	0.11300	0.00011	0.000	22.73	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	0.00000	0.00000	0.06210	0.00006	0.000	22.73	0.00	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			13.36700	13.36700	13.29190	13.29190		15.56	0.00	0.00	0	2,467.00
\$ / R	On 29/08/2016	Any day expiry	14.18	Call	8.85920	0.00886	9.27260	0.00927	8.859	18.45	0.05	0.00	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	15.15	Call	0.44560	0.00045	0.56200	0.00056	0.446	23.51	0.00	0.00	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	16.00	Call	0.04840	0.00005	0.09570	0.00010	0.048	27.40	0.00	0.00	0	40,000.00
\$ / R	On 31/08/2016	Any day expiry			13.37220	13.37220	13.29720	13.29720		15.82	0.00	0.00	0	410.00
\$ / R	On 31/08/2016	Any day expiry	13.83	Put	500.37050	0.50037	572.18370	0.57218	500.371	17.26	0.83	0.00	0	6,600.00
\$ / R	On 01/09/2016	Any day expiry			13.37490	13.37490	13.29980	13.29980		15.95	0.00	0.00	0	0.00
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	607.77240	0.60777	680.61750	0.68062	607.772	17.76	0.87	0.00	0	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	19.67100	0.01967	18.83270	0.01883	19.671	18.35	0.08	0.00	0	18,400.00
\$ / R	On 05/09/2016	Any day expiry			13.38540	13.38540	13.31030	13.31030		15.91	0.00	0.00	0	55.00
\$ / R	On 06/09/2016	Any day expiry			13.38810	13.38810	13.31300	13.31300		16.02	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			13.39340	13.39340	13.31820	13.31820		16.20	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			13.39600	13.39600	13.32090	13.32090		16.29	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	4.31020	0.00431	4.30510	0.00431	4.310	20.59	0.02	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	0.46150	0.00046	0.60710	0.00061	0.461	27.47	0.00	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			13.40660	13.40660	13.33140	13.33140		16.19	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	1,551.78370	1.55178	1,626.16800	1.62617	1,551.784	20.47	0.97	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.04500	0.00005	0.05700	0.00006	0.045	32.92	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			13.41190	13.41190	13.33670	13.33670		16.31	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.42240	13.42240	13.34720	13.34720		16.28	0.00	655,456,059.20	48,833	478,683.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	179.04650	0.17905	216.78720	0.21679	179.047	16.03	0.38	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	312.17510	0.31218	362.56820	0.36257	312.175	16.57	0.54	0.00	0	12,450.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	349.39110	0.34939	402.06570	0.40207	349.391	16.75	0.57	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	429.51590	0.42952	486.29120	0.48629	429.516	17.11	0.63	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	443.56040	0.44356	500.96030	0.50096	443.560	17.17	0.64	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	501.55450	0.50155	561.28170	0.56128	501.554	17.40	0.68	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	96.56410	0.09656	86.21380	0.08621	96.564	18.05	0.23	0.00	0	1,550.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	66.17640	0.06618	58.95380	0.05895	66.176	18.59	0.17	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	843.77640	0.84378	911.75380	0.91175	843.776	18.59	0.83	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	54.58610	0.05459	48.64360	0.04864	54.586	18.85	0.14	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	1,114.63770	1.11464	1,185.83710	1.18584	1,114.638	19.37	0.90	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	30.49040	0.03049	27.21360	0.02721	30.490	19.63	0.08	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	1,208.09040	1.20809	1,280.01360	1.28001	1,208.090	19.63	0.92	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	29.32740	0.02933	26.17840	0.02618	29.327	19.68	0.08	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	1,302.70300	1.30270	1,375.21770	1.37522	1,302.703	19.89	0.93	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	24.14620	0.02415	21.48640	0.02149	24.146	19.94	0.07	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	1,359.89180	1.35989	1,432.53430	1.43253	1,359.892	20.03	0.94	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	13.22250	0.01322	11.78780	0.01179	13.223	20.44	0.04	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	1,590.82250	1.59082	1,664.58780	1.66459	1,590.823	20.44	0.96	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	8.50330	0.00850	7.63710	0.00764	8.503	20.77	0.03	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	6.80920	0.00681	6.14170	0.00614	6.809	20.94	0.02	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	2,181.08640	2.18109	2,255.99090	2.25599	2,181.086	21.44	0.99	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 19/09/2016	Foreign Exchange Future	15.70	Put	2,280.38840		2.28039		2,355.36600	2.35537	2,280.388	21.60	0.99	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	1.95130		0.00195		1.81240	0.00181	1.951	21.87	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	1.33720		0.00134		1.33470	0.00133	1.337	22.16	0.00	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	1.13910		0.00114		1.31120	0.00131	1.139	24.19	0.00	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	1.14380		0.00114		1.31290	0.00131	1.144	24.98	0.00	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	1.15280		0.00115		1.31940	0.00132	1.153	25.84	0.00	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	1.15450		0.00115		1.32080	0.00132	1.155	25.98	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	1.15830		0.00116		1.32380	0.00132	1.158	26.24	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.69320		0.00069		0.71090	0.00071	0.693	30.87	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.01130		0.00001		0.01280	0.00001	0.011	30.87	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			13.44350		13.44350		13.36800	13.36800		16.59	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			13.44610		13.44610		13.37060	13.37060		16.64	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	3.06540		0.00307		4.22970	0.00423	3.065	16.89	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	337.15860		0.33716		387.20560	0.38721	337.159	16.78	0.52	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.44230		0.00044		0.38000	0.00038	0.442	28.88	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.32230		0.00032		0.27640	0.00028	0.322	28.88	0.00	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			13.45140		13.45140		13.37580	13.37580		16.72	0.00	0.00	0	70.00
\$ / R	On 14/10/2016	Any day expiry			13.48820		13.48820		13.41220	13.41220		16.87	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			13.50140		13.50140		13.42520	13.42520		16.96	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	106.57520		0.10658		99.80740	0.09981	106.575	19.50	0.18	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			13.51960		13.51960		13.44330	13.44330		17.13	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	13.12210		0.01312		16.76420	0.01676	13.122	17.02	0.03	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	397.37150		0.39737		446.80910	0.44681	397.372	17.13	0.48	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.29160		0.00029		0.26080	0.00026	0.292	23.19	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.25010		0.00025		0.22370	0.00022	0.250	23.19	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.52220		13.52220		13.44580	13.44580		17.17	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	276.92560		0.27693		317.66010	0.31766	276.926	16.80	0.38	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,614.31510		1.61432		1,686.58960	1.68659	1,614.315	20.59	0.87	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	23.18220		0.02318		22.34810	0.02235	23.182	22.60	0.04	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			13.55090		13.55090		13.47420	13.47420		17.39	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,512.50590		1.51251		1,583.54060	1.58354	1,512.506	20.42	0.83	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	27.98050		0.02798		28.09420	0.02809	27.981	22.91	0.05	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.55870		13.55870		13.48200	13.48200		17.48	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	442.02390		0.44202		417.01230	0.41701	442.024	17.59	0.50	0.00	0	21,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	237.79140		0.23779		225.35360	0.22535	237.791	18.98	0.31	0.00	0	31,500.00
\$ / R	On 17/11/2016	Any day expiry			13.57690		13.57690		13.50010	13.50010		17.61	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	320.96720		0.32097		361.75970	0.36176	320.967	17.11	0.38	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	2,100.01670		2.10002		2,173.87020	2.17387	2,100.017	21.65	0.89	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	22.88390		0.02288		25.19180	0.02519	22.884	24.48	0.04	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.60570		13.60570		13.52870	13.52870		17.56	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	29.58900		0.02959		34.97320	0.03497	29.589	17.11	0.05	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	451.26240		0.45126		498.91440	0.49891	451.262	17.41	0.45	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	3.69030		0.00369		3.92740	0.00393	3.690	25.93	0.01	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			13.64770		13.64770		13.57040	13.57040		17.65	0.00	0.00	0	251.00

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			13.66080		13.66080		13.58340	13.58340		17.62	0.00	171,251,788.80	12,536	114,551.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	35.49630		0.03550		41.94960	0.04195	35.496	16.60	0.06	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.50	Put	118.83800		0.11884		139.82150	0.13982	118.838	16.33	0.16	0.00	0	12,196.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	138.00470		0.13800		161.05210	0.16105	138.005	16.39	0.18	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	257.38750		0.25739		291.80740	0.29181	257.388	16.81	0.29	0.00	0	148,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	343.88680		0.34389		384.15860	0.38416	343.887	17.08	0.35	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	718.23420		0.71823		684.19630	0.68420	718.234	17.23	0.61	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	402.09740		0.40210		445.71050	0.44571	402.097	17.24	0.39	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	475.70910		0.47571		523.02560	0.52303	475.709	17.43	0.43	0.00	0	12,346.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	545.95760		0.54596		521.28880	0.52129	545.958	17.71	0.51	5,096,509.60	730	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	585.15760		0.58516		637.88880	0.63789	585.158	17.71	0.49	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	614.98170		0.61498		668.75640	0.66876	614.982	17.80	0.50	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	434.93430		0.43493		416.03830	0.41604	434.934	18.25	0.43	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	774.13430		0.77413		832.63830	0.83264	774.134	18.25	0.57	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	379.97290		0.37997		364.27030	0.36427	379.973	18.61	0.39	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	913.55360		0.91355		975.54150	0.97554	913.554	18.65	0.62	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	986.71540		0.98672		1,050.08590	1.05009	986.715	18.86	0.64	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	1,100.16270		1.10016		1,165.40020	1.16540	1,100.163	19.16	0.67	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	1,138.89800		1.13890		1,204.70580	1.20471	1,138.898	19.26	0.68	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,241.60800		1.24161		1,308.78520	1.30879	1,241.608	19.53	0.71	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,298.03580		1.29804		1,365.88360	1.36588	1,298.036	19.67	0.72	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,379.44880		1.37945		1,447.77460	1.44777	1,379.449	19.86	0.74	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	1,528.71880		1.52872		1,598.55450	1.59855	1,528.719	20.16	0.76	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	206.36650		0.20637		198.95520	0.19896	206.367	20.20	0.23	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,545.56650		1.54557		1,615.55520	1.61556	1,545.566	20.20	0.77	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,716.68570		1.71669		1,788.05460	1.78805	1,716.686	20.54	0.80	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,725.35890		1.72536		1,796.79260	1.79679	1,725.359	20.55	0.80	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	152.89040		0.15289		148.00430	0.14800	152.890	20.88	0.18	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,892.09040		1.89209		1,964.60430	1.96460	1,892.090	20.88	0.82	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	142.00190		0.14200		137.60900	0.13761	142.002	21.05	0.17	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,981.20190		1.98120		2,054.20900	2.05421	1,981.202	21.05	0.83	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	2,044.08580		2.04409		2,117.41030	2.11741	2,044.086	21.16	0.84	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	2,143.68380		2.14368		2,217.46460	2.21746	2,143.684	21.35	0.85	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,253.34080		2.25334		2,327.56510	2.32757	2,253.341	21.55	0.86	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	110.11630		0.11012		107.11170	0.10711	110.116	21.64	0.13	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	98.97090		0.09897		96.42420	0.09642	98.971	21.89	0.12	0.00	0	12,196.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,438.17090		2.43817		2,513.02420	2.51302	2,438.171	21.89	0.88	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	82.82530		0.08283		82.67700	0.08268	82.825	22.63	0.10	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,885.79780		2.88580		2,963.34930	2.96335	2,885.798	23.07	0.91	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,943.64830		2.94365		3,021.30100	3.02130	2,943.648	23.23	0.91	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	73.75330		0.07375		74.03710	0.07404	73.753	23.29	0.09	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	3,098.36400		3.09836		3,176.25470	3.17625	3,098.364	23.67	0.92	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	66.74560		0.06675		67.34080	0.06734	66.746	23.89	0.08	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	62.83320		0.06283		63.59400	0.06359	62.833	24.27	0.08	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	61.52710	0.06153	62.34300	0.06234	61.527	24.41	0.07	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	60.51570	0.06052	61.37220	0.06137	60.516	24.52	0.07	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	47.41230	0.04741	47.32800	0.04733	47.412	25.61	0.06	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	41.10910	0.04111	41.13320	0.04113	41.109	25.61	0.05	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	40.01690	0.04002	40.05850	0.04006	40.017	25.61	0.05	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.72	Call	38.95160	0.03895	39.00970	0.03901	38.952	25.61	0.05	5,649,100.38	6,600	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	30.19830	0.03020	30.37630	0.03038	30.198	25.61	0.04	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	28.57770	0.02858	28.77400	0.02877	28.578	25.61	0.04	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	27.54260	0.02754	27.74990	0.02775	27.543	25.61	0.04	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	27.03820	0.02704	27.25070	0.02725	27.038	25.61	0.04	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	13.04440	0.01304	13.32620	0.01333	13.044	25.61	0.02	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	11.95390	0.01195	12.23280	0.01223	11.954	25.61	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	11.72350	0.01172	12.00160	0.01200	11.723	25.61	0.02	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	10.12490	0.01012	10.39500	0.01040	10.125	25.61	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	9.17640	0.00918	9.43960	0.00944	9.176	25.61	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	5.85860	0.00586	6.08180	0.00608	5.859	25.61	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	5.57040	0.00557	5.78870	0.00579	5.570	25.61	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	5.24230	0.00524	5.45460	0.00545	5.242	25.61	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	4.54720	0.00455	4.74550	0.00475	4.547	25.61	0.01	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	3.98140	0.00398	4.16670	0.00417	3.981	25.61	0.01	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	3.66740	0.00367	3.84480	0.00384	3.667	25.61	0.01	764,747.05	6,540	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	3.17420	0.00317	3.33810	0.00334	3.174	25.61	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	2.98300	0.00298	3.14120	0.00314	2.983	25.61	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	1.69380	0.00169	1.80590	0.00181	1.694	25.61	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	1.17920	0.00118	1.26750	0.00127	1.179	25.61	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	1.10570	0.00111	1.19030	0.00119	1.106	25.61	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			13.72630	13.72630	13.64860	13.64860		17.73	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	757.81050	0.75781	815.08590	0.81509	757.811	18.09	0.53	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	124.62280	0.12462	122.03320	0.12203	124.623	21.87	0.14	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			13.75780	13.75780	13.67990	13.67990		17.68	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	861.79540	0.86180	921.26060	0.92126	861.795	18.30	0.56	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	170.36220	0.17036	166.61890	0.16662	170.362	21.34	0.17	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.88150	13.88150	13.80260	13.80260		17.93	0.00	1,443,676.00	104	32,271.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	118.75630	0.11876	134.46910	0.13447	118.756	16.15	0.13	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,718.35990	1.71836	1,786.28490	1.78628	1,718.360	20.19	0.70	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,824.66580	1.82467	1,892.69600	1.89270	1,824.666	20.39	0.72	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,108.29450	2.10829	2,178.77390	2.17877	2,108.295	20.86	0.76	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,142.36940	2.14237	2,213.10290	2.21310	2,142.369	20.92	0.76	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,041.49960	3.04150	3,119.72940	3.11973	3,041.500	22.36	0.85	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	91.24530	0.09125	89.38970	0.08939	91.245	25.16	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	90.68090	0.09068	88.84090	0.08884	90.681	25.16	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	63.77420	0.06377	62.64990	0.06265	63.774	25.16	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	49.98050	0.04998	49.19890	0.04920	49.981	25.16	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	12.74960	0.01275	12.71630	0.01272	12.750	25.16	0.01	0.00	0	1,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 12/04/2017	Any day expiry		13.96100	13.96100		13.88120	13.88120		18.06	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	807.59770	0.80760	856.77710	0.85678	807.598	18.06	0.47	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	204.58620	0.20459	198.93840	0.19894	204.586	22.79	0.16	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry		13.99540	13.99540		13.91520	13.91520		18.13	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	903.99460	0.90399	954.10300	0.95410	903.995	18.29	0.49	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	254.06540	0.25407	245.16670	0.24517	254.065	22.07	0.19	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		14.14190	14.14190		14.06020	14.06020		18.36	0.00	0.00	0	158,060.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,002.52510	1.00253	1,048.35190	1.04835	1,002.525	18.48	0.48	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,447.23830	1.44724	1,501.15690	1.50116	1,447.238	19.43	0.58	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,911.91390	1.91191	1,970.58900	1.97059	1,911.914	20.37	0.65	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,135.61930	2.13562	2,196.11100	2.19611	2,135.619	20.75	0.68	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	351.24450	0.35124	336.30650	0.33631	351.244	22.01	0.23	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	242.02330	0.24202	235.42290	0.23542	242.023	24.54	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	205.28100	0.20528	192.03450	0.19203	205.281	25.01	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	125.74910	0.12575	116.79680	0.11680	125.749	25.01	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry		14.20340	14.20340		14.12110	14.12110		18.44	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	842.03050	0.84203	882.12080	0.88212	842.031	18.07	0.42	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	288.19780	0.28820	278.44640	0.27845	288.198	24.12	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future		14.38650	14.38650		14.30710	14.30710		18.78	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future		14.63360	14.63360		14.56490	14.56490		19.25	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future		14.88070	14.88070		14.82260	14.82260		19.57	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future		15.12780	15.12780		15.08040	15.08040		19.81	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	792.20300	0.79220	830.99340	0.83099	792.203	18.23	0.29	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		13.42240	13.42240		13.34720	13.34720		16.28	0.00	577,163.20	43	621.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		13.66080	13.66080		13.58340	13.58340		17.62	0.00	204,912.00	15	132.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future		13.88150	13.88150		13.80260	13.80260		17.93	0.00	0.00	0	52.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future		14.14190	14.14190		14.06020	14.06020		18.36	0.00	0.00	0	3.00
£ / R	On 18/08/2016	Any day expiry		17.30140	17.30140		17.07500	17.07500		14.81	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	0.06060	0.00006	0.04560	0.00005	0.061	38.12	0.00	0.00	0	11,000.00
£ / R	On 31/08/2016	Any day expiry		17.34420	17.34420		17.12050	17.12050		14.90	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry		17.37320	17.37320		17.14880	17.14880		15.02	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	3,827.28360	3.82728	4,051.54920	4.05155	3,827.284	26.42	1.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.00000	0.00000	0.00000	0.00000	0.000	29.20	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		17.41560	17.41560		17.19120	17.19120		15.15	0.00	12,330,244.80	708	76,301.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	1,508.70080	1.50870	1,723.86780	1.72387	1,508.701	17.18	0.94	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	2.33800	0.00234	2.51320	0.00251	2.338	31.61	0.00	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	0.53100	0.00053	0.51420	0.00051	0.531	32.12	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.03360	0.00003	0.03580	0.00004	0.034	32.12	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future		17.75650	17.75650		17.52670	17.52670		16.46	0.00	0.00	0	2,595.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	385.71270	0.38571	485.67840	0.48568	385.713	16.01	0.33	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	1,097.97780	1.09798	1,266.17900	1.26618	1,097.978	17.18	0.62	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,704.81820	3.70482	3,935.55200	3.93555	3,704.818	19.85	0.94	0.00	0	4,885.00

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	23.01	Put	5,307.17290		5.30717	5,526.23960	5.52624	5,307.173	25.82	0.95	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	21.00030		0.02100	14.94220	0.01494	21.000	26.15	0.02	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	3.27380		0.00327	2.12830	0.00213	3.274	26.15	0.00	0.00	0	783.00	
£ / R	On 13/03/2017	Foreign Exchange Future			18.07880		18.07880	17.84310	17.84310		16.86	0.00	54,236.40	3	1,277.00	
£ / R	On 25/04/2017	Any day expiry			18.24650		18.24650	18.00770	18.00770		17.08	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			18.46030		18.46030	18.21800	18.21800		0.00	0.00	0.00	0	37,392.00	
£ / R	On 18/12/2017	Foreign Exchange Future			19.19210		19.19210	18.96100	18.96100		17.11	0.00	0.00	0	520.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13388		0.13388	0.13224	0.13224		22.45	0.00	403,639.16	3,015	17,257.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13681		0.13681	0.13513	0.13513		20.68	0.00	0.00	0	3,592.00	
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13961		0.13961	0.13788	0.13788		20.09	0.00	0.00	0	1,368.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14289		0.14289	0.14107	0.14107		20.13	0.00	0.00	0	0.00	
€ / R	On 26/08/2016	Any day expiry			15.04850		15.04850	14.88200	14.88200		14.89	0.00	0.00	0	39.00	
€ / R	On 19/09/2016	Foreign Exchange Future			15.13420		15.13420	14.96710	14.96710		15.21	0.00	21,611,637.60	1,428	31,561.00	
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	161.37280		0.16137	229.70890	0.22971	161.373	14.97	0.34	0.00	0	10,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	85.43380		0.08543	62.27030	0.06227	85.434	16.69	0.20	0.00	0	10,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	14.23080		0.01423	10.59010	0.01059	14.231	18.20	0.04	0.00	0	20,000.00	
€ / R	On 30/09/2016	Any day expiry			15.17480		15.17480	15.00710	15.00710		15.58	0.00	0.00	0	34.00	
€ / R	On 19/12/2016	Foreign Exchange Future			15.46260		15.46260	15.29120	15.29120		16.79	0.00	15,787,314.60	1,021	17,731.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	286.45650		0.28646	251.26780	0.25127	286.457	18.34	0.29	0.00	0	450.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,652.41740		1.65242	1,797.72530	1.79773	1,652.417	18.96	0.77	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	3.15550		0.00316	2.38590	0.00239	3.156	22.56	0.01	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			15.77580		15.77580	15.60020	15.60020		17.24	0.00	0.00	0	5,046.00	
€ / R	On 19/06/2017	Foreign Exchange Future			16.14540		16.14540	15.96380	15.96380		17.73	0.00	0.00	0	77,291.00	
€ / R	On 18/09/2017	Foreign Exchange Future			16.48530		16.48530	16.30290	16.30290		18.26	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			96.85747		96.85747	97.03017	97.03017			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			93.88992		93.88992	94.07434	94.07434			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			92.62139		92.62139	92.81389	92.81389			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			94.68470		94.68470	94.87893	94.87893			0.00	0.00	0	0.00	
1Y STND	On 19/12/2016	Interest Rate Swap			100.06656		100.06656	100.06735	100.06735			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.00818		100.00818	100.01182	100.01182			0.00	0.00	0	0.00	
1Y STND	On 15/06/2017	Interest Rate Swap			99.63287		99.63287	99.64028	99.64028			0.00	0.00	0	0.00	
1Y STND	On 21/09/2017	Interest Rate Swap			99.68608		99.68608	99.70176	99.70176			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			99.95866		99.95866	99.98573	99.98573			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			99.23298		99.23298	99.27161	99.27161			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			98.88784		98.88784	98.93970	98.93970			0.00	0.00	0	0.00	
2Y STND	On 21/09/2018	Interest Rate Swap			98.94225		98.94225	99.01081	99.01081			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			97.69279		97.69279	97.80352	97.80352			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			96.99502		96.99502	97.11916	97.11916			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
5Y STND	On 15/06/2021	Interest Rate Swap	96.26367		96.26367		96.39958	96.39958			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.50721		96.50721		96.65213	96.65213			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future	509.61000		509.61000		509.37200	509.37200			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	519.52300		519.52300		519.29000	519.29000			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	596.22300		596.22300		595.82700	595.82700			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	607.82200		607.82200		607.42800	607.42800			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	544.63500		544.63500		544.32800	544.32800			0.00	0.00	0	721.00
ALBI	On 02/02/2017	Index Future	555.23000		555.23000		554.92600	554.92600			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	566.52900		566.52900		566.22000	566.22000			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.30430		10.30430		10.24420	10.24420		11.83	0.00	2,060,860.00	200	13,220.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.46250		10.46250		10.40030	10.40030		12.67	0.00	52,312.50	5	12.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.61100		10.61100		10.54690	10.54690		13.06	0.00	0.00	0	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.78780		10.78780		10.72040	10.72040		13.88	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.95440		10.95440		10.88800	10.88800		14.42	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.42120		10.42120		10.34080	10.34080		12.88	0.00	45,853,280.00	4,400	2,220.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.61130		10.61130		10.52860	10.52860		13.81	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.78740		10.78740		10.70330	10.70330		14.11	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	13.95380		13.95380		13.75600	13.75600		15.29	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.27680		14.27680		14.07300	14.07300		16.94	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.58240		14.58240		14.37190	14.37190		17.45	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.02130		2.02130		2.00660	2.00660		14.15	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.04970		2.04970		2.03440	2.03440		14.99	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.07520		2.07520		2.05960	2.05960		15.70	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.04320		2.04320		2.02800	2.02800		15.52	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.03800		2.03800		2.01540	2.01540		14.39	0.00	0.00	0	336.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.08370		2.08370		2.06040	2.06040		15.35	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

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
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	9.98452	81.03415		9.99551	80.95901				0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.04826	82.61092		10.05939	82.53576				0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.10025	80.49756		10.11173	80.42086				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	10.09704	85.79053		10.10287	85.74408				0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.15626	87.46019		10.16208	87.41431				0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.20821	84.97803		10.21419	84.93135				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 03/11/2016	GOVI	541.52000	541.52000		541.22300	541.22300				0.00	0.00	0	418.00
GOVI	On 02/02/2017	GOVI	552.05500	552.05500		551.76100	551.76100				0.00	0.00	0	26.00
GOVI	On 04/05/2017	GOVI	563.28900	563.28900		562.99000	562.99000				0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.73140	1.73140		1.72140	1.72140			16.58	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.76370	1.76370		1.75350	1.75350			17.12	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.79320	1.79320		1.78280	1.78280			17.60	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	130.30343	130.30343		130.31736	130.31736				0.00	0.00	0	3,077.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future	108.64456	108.64456		108.65591	108.65591				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	137.03482	137.03482		137.04918	137.04918				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	135.43925	135.43925		135.45338	135.45338				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	146.43057	146.43057		146.44539	146.44539				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	252.34700	252.34700		252.37300	252.37300				0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	257.27100	257.27100		257.30200	257.30200				0.00	0.00	0	55.00

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
IGOV	On 04/05/2017	Index Future		262.52100	262.52100		262.55300	262.55300			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		682.90900	682.90900		682.97800	682.97800			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		696.18800	696.18800		696.25900	696.25900			0.00	0.00	0	155.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.44000	92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.48000	92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.98000	92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.13150	0.13150		0.13070	0.13070			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.13150	0.13150		0.13090	0.13090			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13140	0.13140		0.13100	0.13100			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.03980	0.03980		0.03970	0.03970			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.03850	0.03850		0.03830	0.03830			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future		0.03760	0.03760		0.03750	0.03750			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		9.72140	9.72140		9.61320	9.61320		13.00	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		9.85840	9.85840		9.74900	9.74900		14.01	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.98980	9.98980		9.87800	9.87800		14.45	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.30240	1.30240		1.28640	1.28640			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.31710	1.31710		1.30070	1.30070			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.33100	1.33100		1.31260	1.31260			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future		1.29750	1.29750		1.28800	1.28800			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future		1.29980	1.29980		1.29030	1.29030			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future		1.30240	1.30240		1.29270	1.29270			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.12750	1.12750		1.12140	1.12140			0.00	1,511,977.50	1,341	13,296.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future		1.13190	1.13190		1.12570	1.12570			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future		1.13650	1.13650		1.13020	1.13020			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future		8.45175	117.74321		8.46241	117.66519		9.27	0.00	0.00	0	94,282.00
R186	On 03/11/2016	Bond Future	9.10 Put	504.24000	0.50424		526.77000	0.52677	504.240	9.48	0.18	0.00	0	5,200.00

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
R186	On 03/11/2016	Bond Future	9.20	Call	5,699.21000		5.69921	5,640.19000	5.64019	5,699.210		9.53	0.86	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	6,901.05000		6.90105	6,836.10000	6.83610	6,901.050		9.65	0.91	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	113.66000		0.11366	121.20000	0.12120	113.660		9.80	0.05	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	98.23000		0.09823	104.96000	0.10496	98.230		9.83	0.04	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.47410		114.73062	8.48491	114.65304			9.23	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	2,698.97000		2.69897	2,669.12000	2.66912	2,698.970		9.13	0.49	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,615.44000		1.61544	1,648.69000	1.64869	1,615.440		9.31	0.33	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	767.96000		0.76796	788.08000	0.78808	767.960		9.60	0.18	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	654.85000		0.65485	672.79000	0.67279	654.850		9.66	0.16	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.48382		117.06751	8.49504	116.98852			9.20	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			304.56951		304.56951	304.60203	304.60203				0.00	0.00	0	1,589.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			252.50100		252.50100	252.52703	252.52703				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			8.15446		99.49451	8.17034	99.41833			6.87	0.00	0.00	0	15,295.00
R2023	On 02/02/2017	Bond Future			8.17239		101.43039	8.18874	101.35445			6.75	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.16619		99.56070	8.18339	99.48330			6.59	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			7.37103		101.92732	7.38904	101.91261			1.06	0.00	0.00	0	30,318.00
R203	On 02/02/2017	Bond Future			7.17876		103.91068	7.20158	103.89741			0.81	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.31639		101.85130	6.35450	101.83789			0.54	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future			8.82031		95.82136	8.82580	95.78086				0.00	0.00	0	30,305.00
R2030	On 02/02/2017	Bond Future			8.84837		93.67979	8.85382	93.64010				0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			8.86958		95.58826	8.87520	95.54782				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			8.94364		95.13018	8.94918	95.08626			12.92	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			8.97578		96.98139	8.98128	96.93826			12.94	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			8.99755		94.79560	9.00321	94.75167			13.01	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future			9.02458		100.34039	9.03522	100.24690				0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future			9.05885		102.29280	9.06961	102.19923				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
R2035	On 04/05/2017	Bond Future		9.08025	99.86947		9.09131	99.77407			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		9.08684	96.89833		9.09234	96.84996		14.72	0.00	0.00	0	40,431.00
R2037	On 02/02/2017	Bond Future		9.11765	94.52736		9.12312	94.47968		14.84	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.14265	96.45315		9.14826	96.40461		14.90	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		7.61737	103.78204		7.63399	103.74993		2.43	0.00	0.00	0	28,909.00
R204	On 02/02/2017	Bond Future		7.57941	101.76054		7.59743	101.72952		2.18	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.47170	103.83305		7.49263	103.80150		1.94	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future		9.12161	101.25544		9.13223	101.15469		15.46	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future		9.15232	98.71889		9.16306	98.61783		15.59	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.17738	100.73003		9.18840	100.62705		15.65	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		9.16113	98.25719		9.16661	98.20449		16.23	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future		9.19149	95.78747		9.19695	95.73534		16.38	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.21640	97.73900		9.22200	97.68587		16.47	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		9.14748	97.56366		9.15296	97.50942		16.54	0.00	0.00	0	61,316.00
R2048	On 02/02/2017	Bond Future		9.17996	99.46196		9.18541	99.40841		16.63	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.20118	97.04453		9.20676	96.98997		16.80	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future		7.77655	100.80864		7.78737	100.77888		3.66	0.00	34,980,598.08	347	56,940.00
R207	On 02/02/2017	Bond Future		7.76354	99.12733		7.77472	99.09870		3.42	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	3,017.51000	3.01751	2,993.53000	2.99353	3,017.510	3.60	0.89	0.00	0	62.00
R207	On 04/05/2017	Bond Future		7.72014	101.14634		7.73243	101.11723		3.18	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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		7.93756	96.37923		7.94832	96.34101		5.03	0.00	11,854,645.29	123	34,777.00
R208	On 02/02/2017	Bond Future		7.94302	98.25467		7.95404	98.21737		4.80	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		7.92062	96.85113		7.93242	96.81316		4.57	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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			8.98482		75.75600		8.99542	75.67802		14.95	0.00	0.00	0	35,743.00
R209	On 03/11/2016	Bond Future	8.87	Call	1,689.03000		1.68903		1,667.21000	1.66721	1,689.030	14.77	0.45	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,851.42000		1.85142		1,899.81000	1.89981	1,851.420	14.85	0.45	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.45	Put	830.01000		0.83001		860.62000	0.86062	830.010	15.13	0.25	0.00	0	250.00
R209	On 03/11/2016	Bond Future	10.25	Put	117.16000		0.11716		124.72000	0.12472	117.160	15.83	0.05	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.01332		77.23016		9.02402	77.15200		15.02	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.03282		75.65075		9.04379	75.57109		15.14	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future			188.78335		188.78335		188.80349	188.80349			0.00	18,311,984.95	97	2,172.00
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			142.15903		142.15903		142.17417	142.17417			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			148.86575		148.86575		148.88173	148.88173			0.00	0.00	0	3,962.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			8.85722		86.41498		8.86269	86.37575		12.62	0.00	0.00	0	43,664.00
R213	On 02/02/2017	Bond Future			8.88845		88.09636		8.89388	88.05785		12.65	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			8.90614		86.33600		8.91173	86.29673		12.73	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2016	Bond Future			9.07082		76.16023		9.07627	76.11801		15.84	0.00	0.00	0	29,419.00
R214	On 02/02/2017	Bond Future			9.10134		77.64216		9.10677	77.60037		15.94	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.12066		75.92282		9.12622	75.88023		16.10	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			23,590.24000		23,590.24000		23,368.10000	23,368.10000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			24,036.71000		24,036.71000		23,808.23000	23,808.23000			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
SGD / R	On 19/09/2016	Foreign Exchange Future	10.01240		10.01240		9.94650	9.94650		13.54	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.18890		10.18890		10.11930	10.11930		14.38	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.55020		4.55020		4.50550	4.50550		12.08	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.54300		4.54300		4.49760	4.49760		12.87	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.30030		1.30030		1.24710	1.24710			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.23920		1.23920		1.18730	1.18730			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.19110		1.19110		1.14070	1.14070			0.00	0.00	0	0.00
Total for Derivatives :												1,005,256,687.11	88,089	3,740,817.00
Grand Total:												1,005,256,687.11	88,089	3,740,817.00