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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/08/2016

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 23/08/2016	Any day expiry		13.48790	13.48790		13.33170	13.33170		13.57	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry		13.48820	13.48820		13.33410	13.33410		14.92	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	13.32	Call	210.34590	0.21035	118.16490	0.11816	210.346	16.88	0.74	0.00	0	2,000.00
\$ / R	On 24/08/2016	Any day expiry	14.08	Put	597.22060	0.59722	749.26830	0.74927	597.221	20.93	0.96	0.00	0	6,600.00
\$ / R	On 24/08/2016	Any day expiry	14.24	Put	754.41320	0.75441	907.66270	0.90766	754.413	22.47	0.98	0.00	0	6,600.00
\$ / R	On 26/08/2016	Any day expiry		13.49350	13.49350		13.33890	13.33890		16.31	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.05570	0.00006	0.00670	0.00001	0.056	29.01	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	124.90040	0.12490	228.99810	0.22900	124.900	16.31	0.50	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	0.34090	0.00034	0.18350	0.00018	0.341	62.92	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	0.19830	0.00020	0.10390	0.00010	0.198	62.92	0.00	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry		13.50150	13.50150		13.34610	13.34610		15.22	0.00	0.00	0	2,467.00
\$ / R	On 29/08/2016	Any day expiry	14.18	Call	7.39900	0.00740	4.85530	0.00486	7.399	17.47	0.05	0.00	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	15.15	Call	0.38420	0.00038	0.21410	0.00021	0.384	24.50	0.00	0.00	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	16.00	Call	0.02400	0.00002	0.01280	0.00001	0.024	28.28	0.00	0.00	0	40,000.00
\$ / R	On 31/08/2016	Any day expiry		13.50680	13.50680		13.35130	13.35130		15.39	0.00	0.00	0	410.00
\$ / R	On 31/08/2016	Any day expiry	13.83	Put	369.55240	0.36955	507.77820	0.50778	369.552	15.99	0.79	0.00	0	6,600.00

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 01/09/2016	Any day expiry		13.50950	13.50950	13.35390	13.35390		15.43	0.00	0.00	0	0.00
\$ / R	13.95	Put	On 01/09/2016	Any day expiry	474.86040	0.47486	617.69070	0.61769	474.860	16.63	0.84	0.00	0	18,400.00
\$ / R	14.11	Call	On 01/09/2016	Any day expiry	18.10020	0.01810	12.37780	0.01238	18.100	17.05	0.09	0.00	0	18,400.00
\$ / R		On 05/09/2016	Any day expiry		13.52000	13.52000	13.36440	13.36440		15.26	0.00	0.00	0	55.00
\$ / R		On 06/09/2016	Any day expiry		13.52270	13.52270	13.36700	13.36700		15.45	0.00	0.00	0	0.00
\$ / R		On 08/09/2016	Any day expiry		13.52800	13.52800	13.37220	13.37220		15.88	0.00	0.00	0	0.00
\$ / R		On 09/09/2016	Any day expiry		13.53060	13.53060	13.37480	13.37480		16.02	0.00	0.00	0	0.00
\$ / R	15.00	Call	On 09/09/2016	Any day expiry	4.12520	0.00413	2.92490	0.00292	4.125	20.19	0.02	0.00	0	133.00
\$ / R	16.50	Call	On 09/09/2016	Any day expiry	0.31060	0.00031	0.32600	0.00033	0.311	27.12	0.00	0.00	0	121.00
\$ / R		On 13/09/2016	Any day expiry		13.54120	13.54120	13.38520	13.38520		16.00	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	1,416.32050	1.41632	1,570.37260	1.57037	1,416.320	19.62	0.97	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	0.02450	0.00002	0.01530	0.00002	0.025	32.63	0.00	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		13.54650	13.54650	13.39050	13.39050		16.17	0.00	0.00	0	259.00
\$ / R		On 19/09/2016	Foreign Exchange Future		13.55710	13.55710	13.40090	13.40090		16.13	0.00	539,626,808.40	39,804	468,804.00
\$ / R	13.00	Put	On 19/09/2016	Foreign Exchange Future	54.65630	0.05466	89.13880	0.08914	54.656	15.26	0.17	0.00	0	10,000.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	117.13220	0.11713	174.51040	0.17451	117.132	15.64	0.29	0.00	0	405.00
\$ / R	13.50	Put	On 19/09/2016	Foreign Exchange Future	224.88670	0.22489	311.19310	0.31119	224.887	16.05	0.45	0.00	0	11,350.00
\$ / R	13.56	Put	On 19/09/2016	Foreign Exchange Future	256.15100	0.25615	349.41670	0.34942	256.151	16.16	0.49	0.00	0	20,000.00
\$ / R	13.68	Put	On 19/09/2016	Foreign Exchange Future	327.59190	0.32759	431.68220	0.43168	327.592	16.52	0.56	0.00	0	525.00
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	340.31960	0.34032	446.09230	0.44609	340.320	16.58	0.58	0.00	0	1,400.00
\$ / R	13.78	Put	On 19/09/2016	Foreign Exchange Future	393.42180	0.39342	505.55730	0.50556	393.422	16.82	0.62	0.00	0	525.00
\$ / R	14.00	Call	On 19/09/2016	Foreign Exchange Future	112.59550	0.11260	82.98180	0.08298	112.595	17.49	0.27	0.00	0	1,550.00
\$ / R	14.20	Call	On 19/09/2016	Foreign Exchange Future	76.36190	0.07636	55.70550	0.05571	76.362	18.09	0.20	0.00	0	700.00
\$ / R	14.20	Put	On 19/09/2016	Foreign Exchange Future	719.26190	0.71926	854.80550	0.85481	719.262	18.09	0.80	0.00	0	500.00
\$ / R	14.30	Call	On 19/09/2016	Foreign Exchange Future	62.54430	0.06254	45.47860	0.04548	62.544	18.37	0.17	0.00	0	11,000.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	984.38990	0.98439	1,129.35470	1.12935	984.390	18.90	0.88	0.00	0	47,300.00
\$ / R	14.60	Call	On 19/09/2016	Foreign Exchange Future	33.73370	0.03373	24.67390	0.02467	33.734	19.16	0.10	0.00	0	1,000.00
\$ / R	14.60	Put	On 19/09/2016	Foreign Exchange Future	1,076.63370	1.07663	1,223.77390	1.22377	1,076.634	19.16	0.90	0.00	0	65.00
\$ / R	14.62	Call	On 19/09/2016	Foreign Exchange Future	32.36340	0.03236	23.68900	0.02369	32.363	19.21	0.09	0.00	0	350.00
\$ / R	14.70	Put	On 19/09/2016	Foreign Exchange Future	1,170.31240	1.17031	1,319.23190	1.31923	1,170.312	19.42	0.92	0.00	0	1,400.00
\$ / R	14.72	Call	On 19/09/2016	Foreign Exchange Future	26.29720	0.02630	19.33080	0.01933	26.297	19.47	0.08	0.00	0	350.00
\$ / R	14.76	Put	On 19/09/2016	Foreign Exchange Future	1,227.10080	1.22710	1,376.86950	1.37687	1,227.101	19.58	0.93	0.00	0	20,000.00
\$ / R	15.00	Call	On 19/09/2016	Foreign Exchange Future	14.41470	0.01441	10.11270	0.01011	14.415	20.13	0.05	0.00	0	2,200.00
\$ / R	15.00	Put	On 19/09/2016	Foreign Exchange Future	1,457.31470	1.45731	1,609.21270	1.60921	1,457.315	20.13	0.95	0.00	0	1,565.00
\$ / R	15.20	Call	On 19/09/2016	Foreign Exchange Future	9.10610	0.00911	6.26760	0.00627	9.106	20.49	0.03	0.00	0	11,000.00
\$ / R	15.30	Call	On 19/09/2016	Foreign Exchange Future	7.22640	0.00723	4.92350	0.00492	7.226	20.68	0.02	0.00	0	2,000.00
\$ / R	15.60	Put	On 19/09/2016	Foreign Exchange Future	2,046.50120	2.04650	2,201.47320	2.20147	2,046.501	21.22	0.99	0.00	0	1,000.00
\$ / R	15.70	Put	On 19/09/2016	Foreign Exchange Future	2,145.75460	2.14575	2,300.95870	2.30096	2,145.755	21.41	0.99	0.00	0	325.00
\$ / R	15.86	Call	On 19/09/2016	Foreign Exchange Future	1.96990	0.00197	1.25680	0.00126	1.970	21.70	0.01	0.00	0	525.00
\$ / R	16.03	Call	On 19/09/2016	Foreign Exchange Future	1.33060	0.00133	0.82960	0.00083	1.331	22.01	0.00	0.00	0	525.00
\$ / R	16.39	Call	On 19/09/2016	Foreign Exchange Future	0.81590	0.00082	0.72700	0.00073	0.816	23.39	0.00	0.00	0	20,000.00
\$ / R	16.51	Call	On 19/09/2016	Foreign Exchange Future	0.82970	0.00083	0.74240	0.00074	0.830	24.23	0.00	0.00	0	15,000.00
\$ / R	16.64	Call	On 19/09/2016	Foreign Exchange Future	0.84750	0.00085	0.76130	0.00076	0.848	25.14	0.00	0.00	0	635.00
\$ / R	16.66	Call	On 19/09/2016	Foreign Exchange Future	0.85050	0.00085	0.76440	0.00076	0.850	25.28	0.00	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	0.85670	0.00086	0.77080	0.00077	0.857	25.56	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.86200	0.00086	0.48310	0.00048	0.862	31.88	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.01400	0.00001	0.00630	0.00001	0.014	31.88	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			13.57810	13.57810	13.42160	13.42160		16.52	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			13.58070	13.58070	13.42420	13.42420		16.59	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	1.72810	0.00173	2.38150	0.00238	1.728	17.37	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	255.04430	0.25504	335.98300	0.33598	255.044	16.42	0.45	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.50530	0.00051	0.24880	0.00025	0.505	29.36	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.36700	0.00037	0.17670	0.00018	0.367	29.36	0.00	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			13.58330	13.58330	13.64100	13.64100		16.63	0.00	19,097,400.00	1,400	1,400.00
\$ / R	On 30/09/2016	Any day expiry			13.58600	13.58600	13.42940	13.42940		16.69	0.00	0.00	0	70.00
\$ / R	On 14/10/2016	Any day expiry			13.62260	13.62260	13.46560	13.46560		16.92	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			13.63570	13.63570	13.47860	13.47860		16.91	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	120.37660	0.12038	92.82950	0.09283	120.377	19.16	0.21	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			13.65410	13.65410	13.49670	13.49670		17.04	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	9.57180	0.00957	10.80170	0.01080	9.572	17.45	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	320.79350	0.32079	392.33000	0.39233	320.793	16.82	0.42	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.35080	0.00035	0.23310	0.00023	0.351	23.36	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.30080	0.00030	0.19910	0.00020	0.301	23.36	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.65670	13.65670	13.49930	13.49930		17.07	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	214.96600	0.21497	269.92830	0.26993	214.966	16.49	0.32	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,488.05240	1.48805	1,626.80190	1.62680	1,488.052	20.25	0.86	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	24.46000	0.02446	18.75280	0.01875	24.460	22.23	0.05	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			13.68580	13.68580	13.52820	13.52820		17.28	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,388.04000	1.38804	1,522.95300	1.52295	1,388.040	19.99	0.82	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	29.77760	0.02978	22.96700	0.02297	29.778	22.59	0.05	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.69370	13.69370	13.53600	13.53600		17.37	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	495.45060	0.49545	416.00680	0.41601	495.451	17.22	0.55	0.00	0	21,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	263.52070	0.26352	218.90410	0.21890	263.521	18.54	0.34	0.00	0	31,500.00
\$ / R	On 17/11/2016	Any day expiry			13.71220	13.71220	13.55440	13.55440		17.41	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	258.66770	0.25867	316.11470	0.31611	258.668	16.81	0.33	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,969.83970	1.96984	2,114.32510	2.11433	1,969.840	21.21	0.88	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	22.63030	0.02263	20.98590	0.02099	22.630	23.92	0.04	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.74130	13.74130	13.58320	13.58320		17.47	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	23.78680	0.02379	27.24870	0.02725	23.787	17.48	0.04	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	377.90510	0.37791	448.11570	0.44812	377.905	17.12	0.40	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	3.69060	0.00369	3.13050	0.00313	3.691	25.64	0.01	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			13.78360	13.78360	13.62500	13.62500		17.56	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.79690	13.79690	13.63800	13.63800		17.53	0.00	299,116,792.00	21,680	104,608.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	28.93940	0.02894	33.24220	0.03324	28.939	16.90	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.50	Put	92.18740	0.09219	114.68010	0.11468	92.187	16.19	0.14	0.00	0	24,146.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	108.17760	0.10818	133.62000	0.13362	108.178	16.25	0.15	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	209.25580	0.20926	252.80350	0.25280	209.256	16.58	0.25	0.00	0	148,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	285.67800	0.28568	339.82260	0.33982	285.678	16.84	0.31	0.00	0	725.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	790.62240	0.79062	691.81250	0.69181	790.622	16.98	0.65	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	333.72240	0.33372	393.81250	0.39381	333.722	16.98	0.35	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	337.92990	0.33793	398.51620	0.39852	337.930	16.99	0.35	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	404.77690	0.40478	472.84180	0.47284	404.777	17.17	0.39	0.00	0	24,296.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	601.54910	0.60155	521.51540	0.52152	601.549	17.41	0.55	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	504.64910	0.50465	583.51540	0.58352	504.649	17.41	0.45	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	531.48610	0.53149	613.71700	0.61372	531.486	17.47	0.47	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	542.42680	0.54243	625.99430	0.62599	542.427	17.49	0.47	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	477.25920	0.47726	412.88410	0.41288	477.259	17.89	0.46	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	680.35920	0.68036	774.88410	0.77488	680.359	17.89	0.54	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	448.79010	0.44879	388.00140	0.38800	448.790	18.03	0.44	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	445.34820	0.44535	385.03790	0.38504	445.348	18.05	0.44	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	415.47100	0.41547	359.39240	0.35939	415.471	18.21	0.42	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	812.19860	0.81220	915.93660	0.91594	812.199	18.25	0.59	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	882.08210	0.88208	989.91140	0.98991	882.082	18.44	0.61	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	991.52090	0.99152	1,104.57050	1.10457	991.521	18.74	0.65	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	1,029.01750	1.02902	1,143.70950	1.14371	1,029.018	18.85	0.66	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,128.73000	1.12873	1,247.44320	1.24744	1,128.730	19.11	0.68	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,183.66710	1.18367	1,304.41430	1.30441	1,183.667	19.25	0.70	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,263.55570	1.26356	1,386.56830	1.38657	1,263.556	19.45	0.71	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	1,410.46890	1.41047	1,537.09220	1.53709	1,410.469	19.79	0.75	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	223.87950	0.22388	192.07920	0.19208	223.880	19.83	0.25	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,426.97950	1.42698	1,554.07920	1.55408	1,426.980	19.83	0.75	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,595.01720	1.59502	1,726.51170	1.72651	1,595.017	20.16	0.78	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,603.55020	1.60355	1,735.24780	1.73525	1,603.550	20.18	0.78	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	164.73380	0.16473	141.14200	0.14114	164.734	20.50	0.19	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,767.83380	1.76783	1,903.14200	1.90314	1,767.834	20.50	0.81	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	152.71450	0.15271	130.83340	0.13083	152.715	20.67	0.18	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,855.81450	1.85581	1,992.83340	1.99283	1,855.815	20.67	0.82	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,917.96500	1.91797	2,056.10760	2.05611	1,917.965	20.78	0.83	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	2,016.50280	2.01650	2,156.29690	2.15630	2,016.503	20.97	0.84	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,125.12040	2.12512	2,266.56560	2.26657	2,125.120	21.17	0.85	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	117.59670	0.11760	100.78650	0.10079	117.597	21.26	0.14	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	105.35800	0.10536	90.34130	0.09034	105.358	21.51	0.13	0.00	0	24,146.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,308.45800	2.30846	2,452.34130	2.45234	2,308.458	21.51	0.87	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	85.22230	0.08522	75.37070	0.07537	85.222	22.09	0.11	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,751.50020	2.75150	2,901.64610	2.90165	2,751.500	22.52	0.90	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,809.15150	2.80915	2,959.67420	2.95967	2,809.152	22.68	0.91	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	75.29270	0.07529	67.03580	0.06704	75.293	22.74	0.09	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,963.38940	2.96339	3,114.83140	3.11483	2,963.389	23.11	0.91	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	67.65810	0.06766	60.61740	0.06062	67.658	23.33	0.08	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	63.41190	0.06341	57.04330	0.05704	63.412	23.70	0.08	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	61.99870	0.06200	55.85240	0.05585	61.999	23.84	0.08	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	60.90320	0.06090	54.92930	0.05493	60.903	23.95	0.08	0.00	0	1,200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	49.53990	0.04954	42.91400	0.04291	49.540	25.29	0.06	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	45.22010	0.04522	37.06570	0.03707	45.220	25.56	0.06	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	44.01870	0.04402	36.05460	0.03605	44.019	25.56	0.05	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	33.21340	0.03321	27.00050	0.02700	33.213	25.56	0.04	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	31.42910	0.03143	25.51290	0.02551	31.429	25.56	0.04	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	30.28940	0.03029	24.56390	0.02456	30.289	25.56	0.04	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	29.73410	0.02973	24.10190	0.02410	29.734	25.56	0.04	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	14.32110	0.01432	11.39580	0.01140	14.321	25.56	0.02	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	13.12000	0.01312	10.41770	0.01042	13.120	25.56	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	12.86630	0.01287	10.21140	0.01021	12.866	25.56	0.02	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	11.10590	0.01111	8.78290	0.00878	11.106	25.56	0.02	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	10.06160	0.01006	7.93820	0.00794	10.062	25.56	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	6.41070	0.00641	5.00450	0.00500	6.411	25.56	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	6.09370	0.00609	4.75150	0.00475	6.094	25.56	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	5.73310	0.00573	4.46400	0.00446	5.733	25.56	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	4.96910	0.00497	3.85650	0.00386	4.969	25.56	0.01	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	4.34750	0.00435	3.36390	0.00336	4.348	25.56	0.01	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	4.00270	0.00400	3.09140	0.00309	4.003	25.56	0.01	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	3.46150	0.00346	2.66480	0.00266	3.461	25.56	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	3.25160	0.00325	2.49980	0.00250	3.252	25.56	0.01	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	1.83930	0.00184	1.39660	0.00140	1.839	25.56	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	1.27700	0.00128	0.96230	0.00096	1.277	25.56	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	1.19680	0.00120	0.90060	0.00090	1.197	25.56	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			13.86310	13.86310	13.70340	13.70340		17.55	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	668.24360	0.66824	757.74250	0.75774	668.244	17.73	0.50	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	132.58200	0.13258	114.85380	0.11485	132.582	21.51	0.14	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			13.89490	13.89490	13.73470	13.73470		17.59	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	768.25080	0.76825	862.42610	0.86243	768.251	17.94	0.53	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	181.85340	0.18185	158.35580	0.15836	181.853	20.99	0.18	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.01920	14.01920	13.85760	13.85760		17.73	0.00	7,107,734.40	507	33,074.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	96.20320	0.09620	115.53050	0.11553	96.203	16.00	0.11	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,602.39240	1.60239	1,723.77220	1.72377	1,602.392	19.78	0.69	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,707.60540	1.70761	1,830.12480	1.83012	1,707.605	20.01	0.70	70,778,271.14	7,160	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,987.58140	1.98758	2,115.64870	2.11565	1,987.581	20.50	0.74	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,021.22230	2.02122	2,149.93480	2.14993	2,021.222	20.55	0.75	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,911.49560	2.91150	3,055.64090	3.05564	2,911.496	21.97	0.84	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	98.55830	0.09856	84.01940	0.08402	98.558	25.07	0.09	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	97.94990	0.09795	83.48670	0.08349	97.950	25.07	0.09	8,661,381.31	7,095	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	68.92410	0.06892	58.19200	0.05819	68.924	25.07	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	54.02630	0.05403	45.32120	0.04532	54.026	25.07	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	13.76090	0.01376	11.15380	0.01115	13.761	25.07	0.02	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.09840	14.09840	13.93610	13.93610		17.91	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	723.46030	0.72346	804.52980	0.80453	723.460	17.70	0.44	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	209.52530	0.20953	191.21780	0.19122	209.525	22.30	0.17	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/04/2017	Any day expiry		14.13270	14.13270		13.97020	13.97020		17.98	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	815.75370	0.81575	901.48130	0.90148	815.754	17.90	0.46	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	264.21120	0.26421	239.11240	0.23911	264.211	21.68	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		14.27850	14.27850		14.11520	14.11520		18.17	0.00	132,104,682.00	9,252	153,434.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	912.62690	0.91263	998.91030	0.99891	912.627	18.07	0.46	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,342.88030	1.34288	1,447.27680	1.44728	1,342.880	19.01	0.56	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,797.12530	1.79713	1,915.09580	1.91510	1,797.125	19.93	0.64	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,019.32630	2.01933	2,139.80440	2.13980	2,019.326	20.35	0.67	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	362.17400	0.36217	333.47500	0.33347	362.174	21.59	0.24	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	243.06610	0.24307	230.97800	0.23098	243.066	24.00	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	215.85630	0.21586	192.90290	0.19290	215.856	24.83	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	132.05540	0.13206	116.84940	0.11685	132.055	24.83	0.10	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry		14.33970	14.33970		14.17630	14.17630		18.24	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	759.99290	0.75999	836.19810	0.83620	759.993	17.66	0.40	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	289.42410	0.28942	271.88010	0.27188	289.424	23.57	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future		14.52240	14.52240		14.35780	14.35780		18.52	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future		14.77060	14.77060		14.60280	14.60280		19.07	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future		15.01880	15.01880		14.84780	14.84780		19.45	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future		15.26700	15.26700		15.09280	15.09280		19.73	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	742.89240	0.74289	801.78920	0.80179	742.892	18.13	0.28	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		13.55710	13.55710		13.40090	13.40090		16.13	0.00	1,762,423.00	130	609.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		13.79690	13.79690		13.63800	13.63800		17.53	0.00	482,891.50	35	147.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future		14.01920	14.01920		13.85760	13.85760		17.73	0.00	0.00	0	51.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future		14.27850	14.27850		14.11520	14.11520		18.17	0.00	0.00	0	3.00
£ / R	On 31/08/2016	Any day expiry		17.64000	17.64000		17.56770	17.56770		14.91	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry		17.67000	17.67000		17.59720	17.59720		14.99	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	3,530.44580	3.53045	3,603.26610	3.60327	3,530.446	25.92	1.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.00010	0.00000	0.00010	0.00000	0.000	32.48	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		17.70980	17.70980		17.63660	17.63660		14.97	0.00	445,737,956.20	25,169	62,062.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	1,227.61870	1.22762	1,296.41600	1.29642	1,227.619	16.69	0.91	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	0.97450	0.00097	0.91600	0.00092	0.975	28.56	0.00	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	0.29750	0.00030	0.25500	0.00026	0.298	30.48	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.01250	0.00001	0.01050	0.00001	0.013	30.48	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future		18.05950	18.05950		17.98200	17.98200		16.35	0.00	38,286,140.00	2,120	11,021.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	277.49800	0.27750	301.77020	0.30177	277.498	15.71	0.27	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	892.56900	0.89257	943.47570	0.94348	892.569	16.73	0.56	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,408.11410	3.40811	3,481.55910	3.48156	3,408.114	19.08	0.93	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	5,003.28080	5.00328	5,081.58460	5.08158	5,003.281	24.63	0.95	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	27.97970	0.02798	27.73810	0.02774	27.980	26.38	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	4.57910	0.00458	4.62390	0.00462	4.579	26.38	0.01	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future		18.38460	18.38460		18.30630	18.30630		16.75	0.00	0.00	0	1,290.00
£ / R	On 25/04/2017	Any day expiry		18.55220	18.55220		18.47400	18.47400		16.99	0.00	0.00	0	73.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/06/2017	Foreign Exchange Future			18.76780		18.76780		18.68820	18.68820			0.00	0.00	0	37,392.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.50520		19.50520		19.42130	19.42130		17.04	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.30061		0.30061		0.13384	0.13384		58.45	0.00	0.00	0	17,257.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.30672		0.30672		0.13678	0.13678		32.73	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.31242		0.31242		0.13957	0.13957		34.35	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.31910		0.31910		0.14281	0.14281		33.15	0.00	0.00	0	0.00
€ / R	On 26/08/2016	Any day expiry			15.28120		15.28120		15.10980	15.10980		14.80	0.00	0.00	0	39.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.36330		15.36330		15.19000	15.19000		14.43	0.00	14,318,595.60	932	33,645.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	72.39430		0.07239		122.52470	0.12252	72.394	13.86	0.20	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	112.22130		0.11222		80.71960	0.08072	112.221	15.50	0.27	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	16.08490		0.01608		10.63480	0.01063	16.085	17.02	0.05	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			15.40680		15.40680		15.23340	15.23340		14.96	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.69940		15.69940		15.52290	15.52290		16.22	0.00	1,569,940.00	100	17,731.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	321.56550		0.32157		280.99030	0.28099	321.565	17.36	0.33	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,438.81000		1.43881		1,585.61060	1.58561	1,438.810	17.98	0.74	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	4.62240		0.00462		3.68590	0.00369	4.622	22.86	0.01	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.01700		16.01700		15.83600	15.83600		16.65	0.00	0.00	0	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.38850		16.38850		16.20430	16.20430		17.13	0.00	96,134,941.00	5,866	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.73170		16.73170		16.54490	16.54490		17.63	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.05004		97.05004		96.75631	96.75631			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.08887		94.08887		93.78756	93.78756			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.82575		92.82575		92.51934	92.51934			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.89194		94.89194		94.58438	94.58438			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06417		100.06417		100.06336	100.06336			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00324		100.00324		100.00024	100.00024			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.62432		99.62432		99.61869	99.61869			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.67141		99.67141		99.66223	99.66223			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.94046		99.94046		99.92803	99.92803			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.20939		99.20939		99.19377	99.19377			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.85458		98.85458		98.83546	98.83546			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.88983		98.88983		98.87048	98.87048			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.71865		97.71865		97.58299	97.58299			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.04057		97.04057		96.88853	96.88853			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.32686		96.32686		96.16053	96.16053			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.58034		96.58034		96.40503	96.40503			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future			509.02600		509.02600		510.32300	510.32300			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future			518.91500		518.91500		520.23800	520.23800			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 03/11/2016	Index Future	594.92200	594.92200	594.92200	597.39900	597.39900				0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	606.47900	606.47900	606.47900	609.00500	609.00500				0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	543.46700	543.46700	543.46700	546.71000	546.71000				0.00	0.00	0	721.00
ALBI	On 02/02/2017	Index Future	554.02500	554.02500	554.02500	557.33200	557.33200				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	565.28600	565.28600	565.28600	568.66700	568.66700				0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.33140	10.33140	10.33140	10.27890	10.27890			11.89	0.00	0.00	0	10,993.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.51420	10.51420	10.51420	10.43380	10.43380			12.74	0.00	0.00	0	1,012.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.68360	10.68360	10.68360	10.58140	10.58140			13.12	0.00	0.00	0	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.88120	10.88120	10.88120	10.75560	10.75560			13.82	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.06710	11.06710	11.06710	10.92020	10.92020			14.32	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.52860	10.52860	10.52860	10.49240	10.49240			12.96	0.00	0.00	0	2,220.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.71480	10.71480	10.71480	10.68250	10.68250			13.83	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.88740	10.88740	10.88740	10.85930	10.85930			14.07	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.14900	14.14900	14.14900	14.00840	14.00840			15.12	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.47810	14.47810	14.47810	14.33810	14.33810			16.81	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.78610	14.78610	14.78610	14.64380	14.64380			17.30	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.03450	2.03450	2.03450	2.01800	2.01800			14.42	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.06180	2.06180	2.06180	2.04580	2.04580			14.84	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.08660	2.08660	2.08660	2.07080	2.07080			15.49	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.05550	2.05550	2.05550	2.03940	2.03940			15.29	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.06990	2.06990	2.06990	2.04650	2.04650			13.85	0.00	0.00	0	336.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.11580	2.11580	2.11580	2.09210	2.09210			15.10	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 03/11/2016	Bond Future	10.01688		80.81321		9.93028	81.40654			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.08202		82.38327		9.99262	82.98825			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.13543		80.26287		10.04308	80.88116			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	10.12433		85.57346		10.03263	86.30660			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.18470		87.23639		10.09021	87.98384			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.23785		84.74710		10.14033	85.51094			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	540.42800		540.42800		543.36800	543.36800			0.00	0.00	0	418.00
GOVI	On 02/02/2017	GOVI	550.92700		550.92700		553.92400	553.92400			0.00	0.00	0	26.00
GOVI	On 04/05/2017	GOVI	562.12500		562.12500		565.19000	565.19000			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.74860		1.74860		1.72860	1.72860		16.03	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.77950		1.77950		1.76060	1.76060		17.40	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.80820		1.80820		1.78980	1.78980		17.25	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	130.18355		130.18355		130.19805	130.19805			0.00	0.00	0	3,086.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future	108.58734		108.58734		108.59899	108.59899			0.00	0.00	0	4,275.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future	136.72945		136.72945		136.74424	136.74424			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	135.95430		135.95430		135.96878	135.96878			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	146.18239		146.18239		146.54607	146.54607			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	252.13400		252.13400		252.42000	252.42000			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	257.04700		257.04700		257.33900	257.33900			0.00	0.00	0	55.00
IGOV	On 04/05/2017	Index Future	262.28700		262.28700		262.58800	262.58800			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	682.13000		682.13000		682.86800	682.86800			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	695.39000		695.39000		696.14400	696.14400			0.00	0.00	0	155.00

Contract Details		Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/09/2016			Jibar Tradeable Future	7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016			Jibar Tradeable Future	7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016			Jibar Tradeable Future	7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016			Jibar Tradeable Future	7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017			Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017			Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017			Jibar Tradeable Future	7.39000	92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017			Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017			Jibar Tradeable Future	7.36000	92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018			Jibar Tradeable Future	7.36000	92.64000		7.36000	92.64000			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	0.13320	0.13320		0.13150	0.13150			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016			Foreign Exchange Future	0.13260	0.13260		0.13160	0.13160			0.00	0.00	0	0.00
KES / R	On 13/03/2017			Foreign Exchange Future	0.13250	0.13250		0.13180	0.13180			0.00	0.00	0	0.00
NGN / R	On 19/09/2016			Foreign Exchange Future	0.04510	0.04510		0.04270	0.04270			0.00	0.00	0	0.00
NGN / R	On 19/12/2016			Foreign Exchange Future	0.03780	0.03780		0.03720	0.03720			0.00	0.00	0	0.00
NGN / R	On 13/03/2017			Foreign Exchange Future	0.03710	0.03710		0.03650	0.03650			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016			Foreign Exchange Future	9.84790	9.84790		9.74290	9.74290		13.34	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016			Foreign Exchange Future	10.02210	10.02210		9.87800	9.87800		14.14	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017			Foreign Exchange Future	10.18350	10.18350		10.00920	10.00920		14.56	0.00	0.00	0	0.00
PULA / R	On 19/09/2016			Foreign Exchange Future	1.30420	1.30420		1.29650	1.29650			0.00	0.00	0	0.00
PULA / R	On 19/12/2016			Foreign Exchange Future	1.31850	1.31850		1.31060	1.31060			0.00	0.00	0	0.00
PULA / R	On 13/03/2017			Foreign Exchange Future	1.33180	1.33180		1.32380	1.32380			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016			Foreign Exchange Future	1.30630	1.30630		1.31610	1.31610			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016			Foreign Exchange Future	1.30900	1.30900		1.31850	1.31850			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017			Foreign Exchange Future	1.31140	1.31140		1.32100	1.32100			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016			Foreign Exchange Future	1.13320	1.13320		1.13350	1.13350			0.00	0.00	0	13,321.00
QUANTO € / \$	On 19/12/2016			Foreign Exchange Future	1.13790	1.13790		1.13820	1.13820			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017			Foreign Exchange Future	1.14250	1.14250		1.14280	1.14280			0.00	0.00	0	0.00
R186	On 03/11/2016			Bond Future	8.48631	117.49054		8.41941	117.98033		8.81	0.00	1,191,001,603.98	10,137	94,667.00
R186	On 03/11/2016	8.90	Put	Bond Future	781.82000	0.78182		0.00000	0.00000	781.820	9.04	0.26	312,551,088.19	10,184	5,092.00
R186	On 03/11/2016	9.10	Put	Bond Future	479.11000	0.47911		406.14000	0.40614	479.110	9.16	0.18	106,039,842.37	5,092	108.00
R186	On 03/11/2016	9.20	Call	Bond Future	5,422.27000	5.42227		5,853.80000	5.85380	5,422.270	9.22	0.86	0.00	0	1,425.00
R186	On 03/11/2016	9.40	Call	Bond Future	6,626.94000	6.62694		7,080.98000	7.08098	6,626.940	9.33	0.91	0.00	0	1,425.00
R186	On 03/11/2016	9.66	Put	Bond Future	93.77000	0.09377		76.68000	0.07668	93.770	9.39	0.04	0.00	0	5,000.00
R186	On 03/11/2016	9.71	Put	Bond Future	78.82000	0.07882		64.22000	0.06422	78.820	9.39	0.04	0.00	0	5,000.00
R186	On 02/02/2017			Bond Future	8.51051	114.46960		8.44095	114.96898		8.94	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/02/2017	Bond Future	8.43	Call	2,481.77000		2.48177	2,736.30000	2.73630	2,481.770		8.92	0.48	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,639.19000		1.63919	1,484.98000	1.48498	1,639.190		9.17	0.34	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	770.66000		0.77066	687.64000	0.68764	770.660		9.47	0.19	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	655.93000		0.65593	583.62000	0.58362	655.930		9.53	0.16	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.52217		116.79780	8.44961	117.30883			8.72	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			303.84794		303.84794	304.62912	304.62912				0.00	76,873,528.82	253	1,479.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			252.20152		252.20152	252.22885	252.22885				0.00	111,725,273.36	443	36,215.00
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			8.18461		99.34993	8.11696	99.67471			6.60	0.00	7,947,994.40	80	15,035.00
R2023	On 02/02/2017	Bond Future			8.20478		101.28001	8.13353	101.61119			6.35	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.20098		99.40421	8.12566	99.74340			6.31	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			7.39488		101.90784	7.32417	101.96562			0.90	0.00	0.00	0	30,318.00
R203	On 02/02/2017	Bond Future			7.21815		103.88777	7.11670	103.94678			0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.39135		101.82492	6.21665	101.88643			0.38	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future			8.84929		95.60786	8.76745	96.21252				0.00	0.00	0	30,334.00
R2030	On 02/02/2017	Bond Future			8.87868		93.45935	8.79416	94.07585				0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			8.90127		95.36053	8.81383	95.99075				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			8.97751		94.86212	8.90092	95.46984			12.61	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.01106		96.70527	8.93209	97.32494			12.36	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.03428		94.51104	8.95273	95.14451			12.67	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future			9.05841		100.04362	8.97163	100.80762				0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future			9.09405		101.98718	9.00466	102.76614				0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.11681		99.55465	9.02470	100.35074				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			9.12586		96.55599	9.03407	97.36437			14.14	0.00	0.00	0	40,431.00
R2037	On 02/02/2017	Bond Future			9.15811		94.17552	9.06370	94.99970			14.51	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/05/2017	Bond Future			9.18457		96.09137		9.08737	96.93352		14.28	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			7.62884		103.75988		7.56200	103.88914		2.17	0.00	0.00	0	28,913.00
R204	On 02/02/2017	Bond Future			7.59429		101.73493		7.51774	101.86680		1.98	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future			7.49103		103.80391		7.40096	103.93978		1.70	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future			9.15039		100.98280		9.05865	101.85615		14.87	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future			9.18222		98.43795		9.08792	99.32839		15.27	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.20841		100.44050		9.11139	101.35037		15.03	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			9.17969		98.07891		9.08800	98.96513		15.64	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future			9.21086		95.60278		9.11669	96.50636		16.07	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.23659		97.54766		9.13980	98.47089		15.84	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			9.16088		97.43112		9.06407	98.39593		16.29	0.00	0.00	0	61,284.00
R2048	On 02/02/2017	Bond Future			9.19402		99.32392		9.09460	100.30759		16.01	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.21591		96.90063		9.11383	97.90567		16.51	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future			7.80313		100.73556		7.73323	100.92790		3.35	0.00	5,036,778.00	50	52,265.00
R207	On 02/02/2017	Bond Future			7.79379		99.04989		7.71722	99.24605		3.16	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,911.21000		2.91121	3,090.40000	3.09040	2,911.210		3.33	0.90	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.75475		101.06439		7.66974	101.26584		2.86	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			7.97360		96.25128		7.89974	96.51372		4.76	0.00	0.00	0	30,656.00
R208	On 02/02/2017	Bond Future			7.98241		98.12142		7.90338	98.38900		4.44	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.96381		96.71225		7.87857	96.98658		4.28	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future			9.01881		75.50637		8.93220	76.14493		14.63	0.00	0.00	0	35,513.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/11/2016	Bond Future	8.87	Call	1,512.46000		1.51246	1,814.12000	1.81412	1,512.460		14.56	0.43	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,901.63000		1.90163	1,631.34000	1.63134	1,901.630		14.67	0.47	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.45	Put	850.96000		0.85096	706.42000	0.70642	850.960		15.03	0.26	0.00	0	250.00
R209	On 03/11/2016	Bond Future	10.25	Put	108.46000		0.10846	84.49000	0.08449	108.460		15.54	0.05	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.04852		76.97349	8.95960	77.62443			14.39	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.06926		75.38662	8.97785	76.05183			14.78	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future			188.68435		188.68435	189.08649	189.08649				0.00	0.00	0	2,182.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future			142.08391		142.08391	142.09961	142.09961				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			148.78652		148.78652	148.80306	148.80306				0.00	18,449,528.48	124	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			8.89126		86.17125	8.81464	86.72123			12.29	0.00	0.00	0	43,664.00
R213	On 02/02/2017	Bond Future			8.92392		87.84525	8.84490	88.40609			12.05	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			8.94305		86.07717	8.86150	86.65050			12.36	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 03/11/2016	Bond Future			9.09966		75.93725	9.00798	76.64983			15.55	0.00	0.00	0	29,396.00
R214	On 02/02/2017	Bond Future			9.13124		77.41254	9.03715	78.13897			15.31	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.15162		75.68616	9.05504	76.42844			15.77	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			27,171.69000		27,171.69000	23,628.81000	23,628.81000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			27,684.50000		27,684.50000	24,076.44000	24,076.44000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			10.06350		10.06350	9.99980	9.99980			13.20	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			10.24150		10.24150	10.17530	10.17530			14.18	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			4.62790		4.62790	4.54830	4.54830			11.99	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 19/12/2016	Foreign Exchange Future	4.70980		4.70980		4.53920	4.53920		12.96	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.34220		1.34220		1.32320	1.32320			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.28860		1.28860		1.26530	1.26530			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.24870		1.24870		1.21740	1.21740			0.00	0.00	0	0.00
Total for Derivatives :												3,504,411,594.15	147,613	3,742,425.00
Grand Total:												3,504,411,594.15	147,613	3,742,425.00