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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/08/2016

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	13.56690	13.56690		13.48790	13.48790		19.75	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	13.56690	13.56690		13.48820	13.48820		19.06	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	13.32	Call	260.23290	0.26023	210.34590	0.21035	260.233	21.58	0.88	0	2,000.00
\$ / R	On 24/08/2016	Any day expiry	14.08	Put	516.65560	0.51666	597.22060	0.59722	516.656	27.20	0.97	0	6,600.00
\$ / R	On 24/08/2016	Any day expiry	14.24	Put	674.56700	0.67457	754.41320	0.75441	674.567	29.66	0.99	0	6,600.00
\$ / R	On 26/08/2016	Any day expiry			13.56960	13.56960	13.49350	13.49350		18.70	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.00010	0.00000	0.05570	0.00006	0.000	28.56	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	77.61320	0.07761	124.90040	0.12490	77.613	19.26	0.40	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	0.42800	0.00043	0.34090	0.00034	0.428	83.17	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	0.25090	0.00025	0.19830	0.00020	0.251	83.17	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			13.57770	13.57770	13.50150	13.50150		16.78	0.00	0	2,467.00
\$ / R	On 29/08/2016	Any day expiry	14.18	Call	6.92630	0.00693	7.39900	0.00740	6.926	18.68	0.05	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	15.15	Call	0.25320	0.00025	0.38420	0.00038	0.253	26.92	0.00	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	16.00	Call	0.01600	0.00002	0.02400	0.00002	0.016	31.93	0.00	0	40,000.00
\$ / R	On 31/08/2016	Any day expiry			13.58320	13.58320	13.50680	13.50680		17.33	0.00	0	410.00
\$ / R	On 31/08/2016	Any day expiry	13.83	Put	307.31990	0.30732	369.55240	0.36955	307.320	17.86	0.74	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			13.58580	13.58580		13.50950	13.50950		17.45	0.00	0.00	0	0.00
\$ / R	13.95	Put	On 01/09/2016	Any day expiry	407.87750	0.40788		474.86040	0.47486	407.878	18.25	0.81	0.00	0	18,400.00		
\$ / R	14.11	Call	On 01/09/2016	Any day expiry	22.58830	0.02259		18.10020	0.01810	22.588	18.62	0.11	0.00	0	18,400.00		
\$ / R			On 05/09/2016	Any day expiry	13.59650	13.59650		13.52000	13.52000		16.93	0.00	0.00	0	55.00		
\$ / R			On 06/09/2016	Any day expiry	13.59920	13.59920		13.52270	13.52270		16.99	0.00	0.00	0	0.00		
\$ / R			On 08/09/2016	Any day expiry	13.60460	13.60460		13.52800	13.52800		17.08	0.00	0.00	0	0.00		
\$ / R			On 09/09/2016	Any day expiry	13.60720	13.60720		13.53060	13.53060		17.12	0.00	0.00	0	0.00		
\$ / R	15.00	Call	On 09/09/2016	Any day expiry	4.57150	0.00457		4.12520	0.00413	4.571	21.10	0.02	0.00	0	133.00		
\$ / R	16.50	Call	On 09/09/2016	Any day expiry	0.30220	0.00030		0.31060	0.00031	0.302	28.46	0.00	0.00	0	121.00		
\$ / R			On 13/09/2016	Any day expiry	13.61790	13.61790		13.54120	13.54120		16.81	0.00	0.00	0	0.00		
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	1,340.06960	1.34007		1,416.32050	1.41632	1,340.070	20.10	0.97	0.00	0	1,000.00		
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	0.02490	0.00002		0.02450	0.00002	0.025	34.24	0.00	0.00	0	1,000.00		
\$ / R			On 15/09/2016	Any day expiry	13.62330	13.62330		13.54650	13.54650		16.88	0.00	0.00	0	259.00		
\$ / R			On 19/09/2016	Foreign Exchange Future	13.63400	13.63400		13.55710	13.55710		16.80	0.00	270,716,704.00	19,856	468,204.00		
\$ / R	13.00	Put	On 19/09/2016	Foreign Exchange Future	40.60610	0.04061		54.65630	0.05466	40.606	15.76	0.13	0.00	0	10,000.00		
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	92.45260	0.09245		117.13220	0.11713	92.453	16.15	0.25	0.00	0	405.00		
\$ / R	13.50	Put	On 19/09/2016	Foreign Exchange Future	186.99090	0.18699		224.88670	0.22489	186.991	16.56	0.41	0.00	0	11,350.00		
\$ / R	13.56	Put	On 19/09/2016	Foreign Exchange Future	214.99040	0.21499		256.15100	0.25615	214.990	16.66	0.44	0.00	0	20,000.00		
\$ / R	13.68	Put	On 19/09/2016	Foreign Exchange Future	278.54220	0.27854		327.59190	0.32759	278.542	16.89	0.52	0.00	0	525.00		
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	290.32220	0.29032		340.31960	0.34032	290.322	16.95	0.53	0.00	0	1,400.00		
\$ / R	13.78	Put	On 19/09/2016	Foreign Exchange Future	339.82090	0.33982		393.42180	0.39342	339.821	17.19	0.58	0.00	0	525.00		
\$ / R	14.00	Call	On 19/09/2016	Foreign Exchange Future	127.64850	0.12765		112.59550	0.11260	127.649	17.85	0.30	0.00	0	1,550.00		
\$ / R	14.20	Call	On 19/09/2016	Foreign Exchange Future	85.99380	0.08599		76.36190	0.07636	85.994	18.44	0.22	0.00	0	700.00		
\$ / R	14.20	Put	On 19/09/2016	Foreign Exchange Future	651.99380	0.65199		719.26190	0.71926	651.994	18.44	0.78	0.00	0	500.00		
\$ / R	14.30	Call	On 19/09/2016	Foreign Exchange Future	70.31350	0.07031		62.54430	0.06254	70.314	18.74	0.19	0.00	0	11,000.00		
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	912.23070	0.91223		984.38990	0.98439	912.231	19.27	0.87	0.00	0	47,300.00		
\$ / R	14.60	Call	On 19/09/2016	Foreign Exchange Future	37.30010	0.03730		33.73370	0.03373	37.300	19.52	0.11	0.00	0	1,000.00		
\$ / R	14.60	Put	On 19/09/2016	Foreign Exchange Future	1,003.30010	1.00330		1,076.63370	1.07663	1,003.300	19.52	0.89	0.00	0	65.00		
\$ / R	14.62	Call	On 19/09/2016	Foreign Exchange Future	35.72590	0.03573		32.36340	0.03236	35.726	19.57	0.10	0.00	0	350.00		
\$ / R	14.70	Put	On 19/09/2016	Foreign Exchange Future	1,096.04770	1.09605		1,170.31240	1.17031	1,096.048	19.77	0.91	0.00	0	1,400.00		
\$ / R	14.72	Call	On 19/09/2016	Foreign Exchange Future	28.77220	0.02877		26.29720	0.02630	28.772	19.82	0.09	0.00	0	350.00		
\$ / R	14.76	Put	On 19/09/2016	Foreign Exchange Future	1,152.37760	1.15238		1,227.10080	1.22710	1,152.378	19.92	0.92	0.00	0	20,000.00		
\$ / R	15.00	Call	On 19/09/2016	Foreign Exchange Future	15.62870	0.01563		14.41470	0.01441	15.629	20.53	0.05	0.00	0	2,200.00		
\$ / R	15.00	Put	On 19/09/2016	Foreign Exchange Future	1,381.62870	1.38163		1,457.31470	1.45731	1,381.629	20.53	0.95	0.00	0	1,565.00		
\$ / R	15.20	Call	On 19/09/2016	Foreign Exchange Future	9.97740	0.00998		9.10610	0.00911	9.977	20.99	0.03	0.00	0	11,000.00		
\$ / R	15.30	Call	On 19/09/2016	Foreign Exchange Future	7.97070	0.00797		7.22640	0.00723	7.971	21.22	0.03	0.00	0	2,000.00		
\$ / R	15.60	Put	On 19/09/2016	Foreign Exchange Future	1,970.07550	1.97008		2,046.50120	2.04650	1,970.075	21.90	0.99	0.00	0	1,000.00		
\$ / R	15.70	Put	On 19/09/2016	Foreign Exchange Future	2,069.26480	2.06926		2,145.75460	2.14575	2,069.265	22.13	0.99	0.00	0	325.00		
\$ / R	15.86	Call	On 19/09/2016	Foreign Exchange Future	2.29560	0.00230		1.96990	0.00197	2.296	22.50	0.01	0.00	0	525.00		
\$ / R	16.03	Call	On 19/09/2016	Foreign Exchange Future	1.58610	0.00159		1.33060	0.00133	1.586	22.89	0.01	0.00	0	525.00		
\$ / R	16.39	Call	On 19/09/2016	Foreign Exchange Future	0.73820	0.00074		0.81590	0.00082	0.738	23.71	0.00	0.00	0	20,000.00		
\$ / R	16.51	Call	On 19/09/2016	Foreign Exchange Future	0.73130	0.00073		0.82970	0.00083	0.731	24.53	0.00	0.00	0	15,000.00		
\$ / R	16.64	Call	On 19/09/2016	Foreign Exchange Future	0.74450	0.00074		0.84750	0.00085	0.745	25.47	0.00	0.00	0	635.00		
\$ / R	16.66	Call	On 19/09/2016	Foreign Exchange Future	0.74680	0.00075		0.85050	0.00085	0.747	25.62	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	0.75150	0.00075	0.85670	0.00086	0.752	25.91	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.93900	0.00094	0.86200	0.00086	0.939	33.15	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.01810	0.00002	0.01400	0.00001	0.018	33.52	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			13.65540	13.65540	13.57810	13.57810		16.79	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			13.65800	13.65800	13.58070	13.58070		16.83	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	1.40560	0.00141	1.72810	0.00173	1.406	18.25	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	214.03890	0.21404	255.04430	0.25504	214.039	16.59	0.40	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.52230	0.00052	0.50530	0.00051	0.522	30.07	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.37790	0.00038	0.36700	0.00037	0.378	30.07	0.00	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			13.66060	13.66060	13.58330	13.58330		16.85	0.00	0.00	0	1,400.00
\$ / R	On 30/09/2016	Any day expiry			13.66320	13.66320	13.58600	13.58600		16.88	0.00	0.00	0	70.00
\$ / R	On 14/10/2016	Any day expiry			13.70000	13.70000	13.62260	13.62260		16.89	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			13.71320	13.71320	13.63570	13.63570		16.82	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	126.79300	0.12679	120.37660	0.12038	126.793	19.01	0.22	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			13.73160	13.73160	13.65410	13.65410		17.08	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.93340	0.00793	9.57180	0.00957	7.933	17.87	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	277.75470	0.27775	320.79350	0.32079	277.755	16.69	0.39	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.42010	0.00042	0.35080	0.00035	0.420	23.84	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.36090	0.00036	0.30080	0.00030	0.361	23.84	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.73420	13.73420	13.65670	13.65670		17.12	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	180.76110	0.18076	214.96600	0.21497	180.761	16.35	0.29	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,414.63690	1.41464	1,488.05240	1.48805	1,414.637	20.16	0.85	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	24.94260	0.02494	24.46000	0.02446	24.943	22.18	0.05	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			13.76320	13.76320	13.68580	13.68580		17.25	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,317.22930	1.31723	1,388.04000	1.38804	1,317.229	19.90	0.80	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	30.82520	0.03083	29.77760	0.02978	30.825	22.58	0.05	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.77110	13.77110	13.69370	13.69370		17.45	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	529.14800	0.52915	495.45060	0.49545	529.148	17.15	0.58	0.00	0	21,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	280.11460	0.28011	263.52070	0.26352	280.115	18.44	0.36	0.00	0	31,500.00
\$ / R	On 17/11/2016	Any day expiry			13.78960	13.78960	13.71220	13.71220		17.50	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	225.49910	0.22550	258.66770	0.25867	225.499	16.73	0.30	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,896.83950	1.89684	1,969.83970	1.96984	1,896.840	21.19	0.87	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	22.60510	0.02261	22.63030	0.02263	22.605	23.80	0.04	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.81860	13.81860	13.74130	13.74130		17.59	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	20.21880	0.02022	23.78680	0.02379	20.219	17.69	0.04	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	339.32150	0.33932	377.90510	0.37791	339.322	17.08	0.38	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	3.99920	0.00400	3.69060	0.00369	3.999	25.88	0.01	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			13.86100	13.86100	13.78360	13.78360		17.76	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.87430	13.87430	13.79690	13.79690		17.56	0.00	131,417,369.60	9,472	106,961.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	26.04920	0.02605	28.93940	0.02894	26.049	17.21	0.04	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.50	Put	78.81810	0.07882	92.18740	0.09219	78.818	16.18	0.12	0.00	0	24,146.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	93.15380	0.09315	108.17760	0.10818	93.154	16.24	0.14	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	184.16940	0.18417	209.25580	0.20926	184.169	16.53	0.23	0.00	0	148,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	255.23970	0.25524	285.67800	0.28568	255.240	16.79	0.29	0.00	0	725.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	834.65170	0.83465	790.62240	0.79062	834.652	16.94	0.68	0.00	0	2,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	300.35170	0.30035	333.72240	0.33372	300.352	16.94	0.32	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	304.31530	0.30432	337.92990	0.33793	304.315	16.95	0.33	0.00	0	4,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	367.53920	0.36754	404.77690	0.40478	367.539	17.13	0.37	0.00	0	24,296.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	637.03790	0.63704	601.54910	0.60155	637.038	17.38	0.57	0.00	0	1,230.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	462.73790	0.46274	504.64910	0.50465	462.738	17.38	0.43	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	488.44670	0.48845	531.48610	0.53149	488.447	17.44	0.44	0.00	0	12,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	498.94010	0.49894	542.42680	0.54243	498.940	17.46	0.45	0.00	0	19,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	505.19160	0.50519	477.25920	0.47726	505.192	17.83	0.49	0.00	0	2,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	630.89160	0.63089	680.35920	0.68036	630.892	17.83	0.52	0.00	0	54,190.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	475.09930	0.47510	448.79010	0.44879	475.099	17.98	0.46	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	471.45710	0.47146	445.34820	0.44535	471.457	17.99	0.46	0.00	0	1,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	439.84820	0.43985	415.47100	0.41547	439.848	18.16	0.44	0.00	0	4,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	758.80140	0.75880	812.19860	0.81220	758.801	18.19	0.57	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	826.53630	0.82654	882.08210	0.88208	826.536	18.38	0.59	0.00	0	3,100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	933.19470	0.93319	991.52090	0.99152	933.195	18.67	0.63	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	969.94640	0.96995	1,029.01750	1.02902	969.946	18.78	0.64	0.00	0	77,649.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,067.83190	1.06783	1,128.73000	1.12873	1,067.832	19.05	0.67	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,121.85940	1.12186	1,183.66710	1.18367	1,121.859	19.19	0.68	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,200.53060	1.20053	1,263.55570	1.26356	1,200.531	19.40	0.70	0.00	0	56,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	1,346.19380	1.34619	1,410.46890	1.41047	1,346.194	19.77	0.73	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	236.97360	0.23697	223.87950	0.22388	236.974	19.81	0.26	0.00	0	2,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,362.67360	1.36267	1,426.97950	1.42698	1,362.674	19.81	0.74	0.00	0	29,368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,528.69420	1.52869	1,595.01720	1.59502	1,528.694	20.15	0.77	0.00	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,537.13600	1.53714	1,603.55020	1.60355	1,537.136	20.16	0.77	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	174.08990	0.17409	164.73380	0.16473	174.090	20.49	0.20	0.00	0	26,053.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,699.78990	1.69979	1,767.83380	1.76783	1,699.790	20.49	0.80	0.00	0	31,590.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	161.31010	0.16131	152.71450	0.15271	161.310	20.66	0.19	0.00	0	750.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,787.01010	1.78701	1,855.81450	1.85581	1,787.010	20.66	0.81	0.00	0	69,895.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,848.66480	1.84866	1,917.96500	1.91797	1,848.665	20.77	0.82	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,946.47790	1.94648	2,016.50280	2.01650	1,946.478	20.96	0.83	0.00	0	63,513.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,054.37520	2.05438	2,125.12040	2.12512	2,054.375	21.16	0.85	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	123.97370	0.12397	117.59670	0.11760	123.974	21.25	0.15	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	110.96750	0.11097	105.35800	0.10536	110.968	21.50	0.14	0.00	0	24,146.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,236.66750	2.23667	2,308.45800	2.30846	2,236.668	21.50	0.86	0.00	0	32,950.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	88.63970	0.08864	85.22230	0.08522	88.640	22.03	0.11	0.00	0	66,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,675.80080	2.67580	2,751.50020	2.75150	2,675.801	22.37	0.90	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,733.32180	2.73332	2,809.15150	2.80915	2,733.322	22.53	0.90	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	76.82030	0.07682	75.29270	0.07529	76.820	22.58	0.10	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,887.24530	2.88725	2,963.38940	2.96339	2,887.245	22.96	0.91	0.00	0	3,300.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	68.77420	0.06877	67.65810	0.06766	68.774	23.18	0.09	0.00	0	16,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	64.30830	0.06431	63.41190	0.06341	64.308	23.55	0.08	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	62.82240	0.06282	61.99870	0.06200	62.822	23.69	0.08	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	61.67300	0.06167	60.90320	0.06090	61.673	23.79	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	49.76880	0.04977	49.53990	0.04954	49.769	25.14	0.06	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	46.75680	0.04676	45.22010	0.04522	46.757	25.57	0.06	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	46.22760	0.04623	44.01870	0.04402	46.228	25.65	0.06	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	36.06830	0.03607	33.21340	0.03321	36.068	25.81	0.05	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	34.14560	0.03415	31.42910	0.03143	34.146	25.81	0.04	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	32.91690	0.03292	30.28940	0.03029	32.917	25.81	0.04	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	32.31810	0.03232	29.73410	0.02973	32.318	25.81	0.04	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	15.64980	0.01585	14.32110	0.01432	15.650	25.81	0.02	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	14.34590	0.01435	13.12000	0.01312	14.346	25.81	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	14.07040	0.01407	12.86630	0.01287	14.070	25.81	0.02	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	12.15730	0.01216	11.10590	0.01111	12.157	25.81	0.02	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	11.02130	0.01102	10.06160	0.01006	11.021	25.81	0.02	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	7.04240	0.00704	6.41070	0.00641	7.042	25.81	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	6.69630	0.00670	6.09370	0.00609	6.696	25.81	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	6.30230	0.00630	5.73310	0.00573	6.302	25.81	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	5.46710	0.00547	4.96910	0.00497	5.467	25.81	0.01	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	4.78700	0.00479	4.34750	0.00435	4.787	25.81	0.01	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	4.40940	0.00441	4.00270	0.00400	4.409	25.81	0.01	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	3.81630	0.00382	3.46150	0.00346	3.816	25.81	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	3.58620	0.00359	3.25160	0.00325	3.586	25.81	0.01	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	2.03470	0.00203	1.83930	0.00184	2.035	25.81	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	1.41530	0.00142	1.27700	0.00128	1.415	25.81	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	1.32680	0.00133	1.19680	0.00120	1.327	25.81	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			13.94050	13.94050	13.86310	13.86310		17.66	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	621.45170	0.62145	668.24360	0.66824	621.452	17.66	0.48	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	139.39180	0.13939	132.58200	0.13258	139.392	21.50	0.15	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			13.97230	13.97230	13.89490	13.89490		17.61	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	719.74490	0.71974	768.25080	0.76825	719.745	17.87	0.51	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	191.01400	0.19101	181.85340	0.18185	191.014	20.97	0.19	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.09690	14.09690	14.01920	14.01920		17.66	0.00	1,043,170.60	74	33,064.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	87.34010	0.08734	96.20320	0.09620	87.340	16.09	0.10	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,541.08970	1.54109	1,602.39240	1.60239	1,541.090	19.70	0.67	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,645.07880	1.64508	1,707.60540	1.70761	1,645.079	19.93	0.69	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,922.69700	1.92270	1,987.58140	1.98758	1,922.697	20.43	0.74	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,956.09680	1.95610	2,021.22230	2.02122	1,956.097	20.49	0.74	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,841.86630	2.84187	2,911.49560	2.91150	2,841.866	21.95	0.83	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	103.62640	0.10363	98.55830	0.09856	103.626	25.15	0.09	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	102.98920	0.10299	97.94990	0.09795	102.989	25.15	0.09	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	72.55960	0.07256	68.92410	0.06892	72.560	25.15	0.07	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	56.91870	0.05692	54.02630	0.05403	56.919	25.15	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	14.53990	0.01454	13.76090	0.01376	14.540	25.15	0.02	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.17640	14.17640	14.09840	14.09840		17.91	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	681.04410	0.68104	723.46030	0.72346	681.044	17.62	0.43	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	215.46500	0.21547	209.52530	0.20953	215.465	22.18	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		14.21090	14.21090		14.13270	14.13270		17.96	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	771.01930	0.77102	815.75370	0.81575	771.019	17.82	0.45	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	274.19460	0.27419	264.21120	0.26421	274.195	21.62	0.21	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		14.35790	14.35790		14.27850	14.27850		18.14	0.00	0.00	0	153,434.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	866.89200	0.86689	912.62690	0.91263	866.892	17.97	0.45	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,288.79330	1.28879	1,342.88030	1.34288	1,288.793	18.91	0.55	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,736.75960	1.73676	1,797.12530	1.79713	1,736.760	19.82	0.63	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,957.05340	1.95705	2,019.32630	2.01933	1,957.053	20.25	0.66	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	374.27120	0.37427	362.17400	0.36217	374.271	21.52	0.25	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	250.39650	0.25040	243.06610	0.24307	250.397	23.94	0.17	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	225.27490	0.22527	215.85630	0.21586	225.275	24.88	0.15	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	138.16710	0.13817	132.05540	0.13206	138.167	24.89	0.10	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry		14.42000	14.42000		14.33970	14.33970		18.20	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	718.25030	0.71825	759.99290	0.75999	718.250	17.55	0.39	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	296.14290	0.29614	289.42410	0.28942	296.143	23.45	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future		14.60520	14.60520		14.52240	14.52240		18.53	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future		14.85640	14.85640		14.77060	14.77060		19.08	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future		15.10760	15.10760		15.01880	15.01880		19.45	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future		15.35880	15.35880		15.26700	15.26700		19.73	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	709.51010	0.70951	742.89240	0.74289	709.510	18.06	0.27	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		13.63400	13.63400		13.55710	13.55710		16.80	0.00	708,968.00	52	597.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		13.87430	13.87430		13.79690	13.79690		17.56	0.00	0.00	0	147.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future		14.09690	14.09690		14.01920	14.01920		17.66	0.00	0.00	0	51.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future		14.35790	14.35790		14.27850	14.27850		18.14	0.00	0.00	0	3.00
£ / R	On 31/08/2016	Any day expiry		17.85490	17.85490		17.64000	17.64000		15.72	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry		17.88470	17.88470		17.67000	17.67000		15.91	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	3,315.65450	3.31565	3,530.44580	3.53045	3,315.655	25.88	1.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.00040	0.00000	0.00010	0.00000	0.000	36.37	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		17.92580	17.92580		17.70980	17.70980		15.88	0.00	3,477,605.20	194	62,035.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	1,032.17130	1.03217	1,227.61870	1.22762	1,032.171	17.12	0.86	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	0.84000	0.00084	0.97450	0.00097	0.840	28.26	0.00	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	0.35030	0.00035	0.29750	0.00030	0.350	31.20	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.01380	0.00001	0.01250	0.00001	0.014	31.20	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future		18.27740	18.27740		18.05950	18.05950		16.50	0.00	0.00	0	11,021.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	221.01240	0.22101	277.49800	0.27750	221.012	15.81	0.22	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	764.52100	0.76452	892.56900	0.89257	764.521	16.67	0.51	14,741,610.37	1,566	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,203.51960	3.20352	3,408.11410	3.40811	3,203.520	19.12	0.92	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	4,783.48830	4.78349	5,003.28080	5.00328	4,783.488	23.74	0.95	34,183,015.38	1,566	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	34.25550	0.03426	27.97970	0.02798	34.256	26.66	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	5.81300	0.00581	4.57910	0.00458	5.813	26.66	0.01	282,670.36	1,566	0.00
£ / R	On 13/03/2017	Foreign Exchange Future		18.60730	18.60730		18.38460	18.38460		16.85	0.00	93,036.50	5	1,290.00
£ / R	On 25/04/2017	Any day expiry		18.77850	18.77850		18.55220	18.55220		17.25	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			18.99550		18.99550		18.76780	18.76780			0.00	0.00	0	37,392.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.74670		19.74670		19.50520	19.50520		17.14	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13601		0.13601		0.30061	0.30061		60.81	0.00	0.00	0	17,257.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13898		0.13898		0.30672	0.30672		32.86	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14182		0.14182		0.31242	0.31242		34.43	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14513		0.14513		0.31910	0.31910		33.19	0.00	0.00	0	0.00
€ / R	On 26/08/2016	Any day expiry			15.37130		15.37130		15.28120	15.28120		16.86	0.00	0.00	0	39.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.45430		15.45430		15.36330	15.36330		15.21	0.00	3,430,854.60	222	33,701.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	54.99480		0.05499		72.39430	0.07239	54.995	14.52	0.16	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	134.82910		0.13483		112.22130	0.11222	134.829	16.05	0.31	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	20.17200		0.02017		16.08490	0.01608	20.172	17.69	0.06	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			15.49800		15.49800		15.40680	15.40680		15.56	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.79190		15.79190		15.69940	15.69940		16.39	0.00	315,838.00	20	17,731.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	346.74760		0.34675		321.56550	0.32157	346.748	17.39	0.35	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,364.46080		1.36446	1,438.81000	1.43881	1,364.461	18.00	18.00	0.73	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	5.78930		0.00579	4.62240	0.00462	5.789	23.37	23.37	0.01	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.11010		16.11010		16.01700	16.01700		16.80	0.00	0.00	0	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.48370		16.48370		16.38850	16.38850		17.25	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.83230		16.83230		16.73170	16.73170		17.72	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.29712		97.29712		97.05004	97.05004			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.34920		94.34920		94.08887	94.08887			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.09793		93.09793		92.82575	92.82575			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.16834		95.16834		94.89194	94.89194			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06414		100.06414		100.06417	100.06417			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00530		100.00530		100.00324	100.00324			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.62996		99.62996		99.62432	99.62432			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.68296		99.68296		99.67141	99.67141			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.95710		99.95710		99.94046	99.94046			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.23260		99.23260		99.20939	99.20939			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.88821		98.88821		98.85458	98.85458			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.93942		98.93942		98.88983	98.88983			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.83414		97.83414		97.71865	97.71865			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.16900		97.16900		97.04057	97.04057			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.47016		96.47016		96.32686	96.32686			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.73837		96.73837		96.58034	96.58034			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future			507.87900		507.87900		509.02600	509.02600			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future			517.73600		517.73600		518.91500	518.91500			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	592.68100		592.68100		594.92200	594.92200			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	604.18400		604.18400		606.47900	606.47900			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	541.16900		541.16900		543.46700	543.46700			0.00	0.00	0	721.00
ALBI	On 02/02/2017	Index Future	551.67200		551.67200		554.02500	554.02500			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	562.86900		562.86900		565.28600	565.28600			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.40430		10.40430		10.33140	10.33140		12.31	0.00	0.00	0	10,993.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.56150		10.56150		10.51420	10.51420		12.91	0.00	21,123.00	2	1,012.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.71110		10.71110		10.68360	10.68360		13.19	0.00	0.00	0	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.88790		10.88790		10.88120	10.88120		13.99	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.05570		11.05570		11.06710	11.06710		14.36	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.55080		10.55080		10.52860	10.52860		13.41	0.00	0.00	0	2,220.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.74130		10.74130		10.71480	10.71480		14.07	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.91950		10.91950		10.88740	10.88740		14.19	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.19410		14.19410		14.14900	14.14900		15.81	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.52600		14.52600		14.47810	14.47810		16.95	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.83750		14.83750		14.78610	14.78610		17.43	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.04560		2.04560		2.03450	2.03450		14.55	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.07310		2.07310		2.06180	2.06180		14.65	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.09800		2.09800		2.08660	2.08660		15.30	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.06680		2.06680		2.05550	2.05550		15.64	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.07700		2.07700		2.06990	2.06990		13.87	0.00	0.00	0	336.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.12270		2.12270		2.11580	2.11580		14.75	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 03/11/2016	Bond Future	10.07780		80.39975		10.01688	80.81321			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.14509		81.96056		10.08202	82.38327			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.20079		79.82957		10.13543	80.26287			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	10.18522		85.09250		10.12433	85.57346			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.24764		86.74465		10.18470	87.23639			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.30299		84.24334		10.23785	84.74710			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	538.29300		538.29300		540.42800	540.42800			0.00	10,765,860.00	2	419.00
GOVI	On 02/02/2017	GOVI	548.74000		548.74000		550.92700	550.92700			0.00	0.00	0	26.00
GOVI	On 04/05/2017	GOVI	559.87800		559.87800		562.12500	562.12500			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.75880		1.75880		1.74860	1.74860		16.34	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.79120		1.79120		1.77950	1.77950		17.33	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.82070		1.82070		1.80820	1.80820		17.14	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	130.26970		130.26970		130.18355	130.18355			0.00	2,084,315.20	16	3,094.00
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	108.57553		108.57553		108.58734	108.58734			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	136.24736		136.24736		136.72945	136.72945			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	135.64723		135.64723		135.95430	135.95430			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	144.95767		144.95767		146.18239	146.18239			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	251.67700		251.67700		252.13400	252.13400			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	256.57600		256.57600		257.04700	257.04700			0.00	0.00	0	55.00
IGOV	On 04/05/2017	Index Future	261.79900		261.79900		262.28700	262.28700			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	681.28900		681.28900		682.13000	682.13000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	694.53000		694.53000		695.39000	695.39000			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			0.13400	0.13400		0.13320	0.13320				0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13410	0.13410		0.13260	0.13260				0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13400	0.13400		0.13250	0.13250				0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05320	0.05320		0.04510	0.04510				0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.03950	0.03950		0.03780	0.03780				0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.03860	0.03860		0.03710	0.03710				0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			9.92640	9.92640		9.84790	9.84790			13.84	0.00	992,640.00	100	100.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.06210	10.06210		10.02210	10.02210			14.31	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.19510	10.19510		10.18350	10.18350			14.62	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.30760	1.30760		1.30420	1.30420				0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32230	1.32230		1.31850	1.31850				0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33600	1.33600		1.33180	1.33180				0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.31480	1.31480		1.30630	1.30630				0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.31740	1.31740		1.30900	1.30900				0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.32000	1.32000		1.31140	1.31140				0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13350	1.13350		1.13320	1.13320				0.00	0.00	0	13,321.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13820	1.13820		1.13790	1.13790				0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.14280	1.14280		1.14250	1.14250				0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.54801	117.04133		8.48631	117.49054			8.81	0.00	1,638,578.62	14	94,667.00
R186	On 03/11/2016	Bond Future	8.90	Put	872.98000	0.87298		781.82000	0.78182	872.980	9.04	0.29	0.00	0	5,092.00	
R186	On 03/11/2016	Bond Future	9.10	Put	536.90000	0.53690		479.11000	0.47911	536.900	9.16	0.20	0.00	0	108.00	
R186	On 03/11/2016	Bond Future	9.20	Call	5,018.05000	5.01805		5,422.27000	5.42227	5,018.050	9.22	0.84	0.00	0	1,425.00	
R186	On 03/11/2016	Bond Future	9.40	Call	6,203.80000	6.20380		6,626.94000	6.62694	6,203.800	9.33	0.90	0.00	0	1,425.00	
R186	On 03/11/2016	Bond Future	9.66	Put	105.18000	0.10518		93.77000	0.09377	105.180	9.39	0.05	59,054,788.80	10,000	0.00	
R186	On 03/11/2016	Bond Future	9.71	Put	88.38000	0.08838		78.82000	0.07882	88.380	9.39	0.04	50,735,562.60	10,000	0.00	
R186	On 02/02/2017	Bond Future			8.57491	114.00988		8.51051	114.46960			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	2,243.21000		2.24321	2,481.77000	2.48177	2,243.210		8.92	0.45	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,775.52000		1.77552	1,639.19000	1.63919	1,775.520		9.17	0.36	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	841.64000		0.84164	770.66000	0.77066	841.640		9.47	0.20	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	717.28000		0.71728	655.93000	0.65593	717.280		9.53	0.18	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.58956		116.32594	8.52217	116.79780			8.72	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			304.37418		304.37418	303.84794	303.84794				0.00	0.00	0	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			251.49786		251.49786	252.20152	252.20152				0.00	0.00	0	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			8.24701		99.05152	8.18461	99.34993			6.60	0.00	18,027,376.64	182	15,035.00
R2023	On 02/02/2017	Bond Future			8.27082		100.97428	8.20478	101.28001			6.35	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.27107		99.08987	8.20098	99.40421			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			7.47157		101.84523	7.39488	101.90784			0.90	0.00	0.00	0	30,318.00
R203	On 02/02/2017	Bond Future			7.33079		103.82234	7.21815	103.88777			0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.58826		101.75567	6.39135	101.82492			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			8.91570		95.12115	8.84929	95.60786				0.00	0.00	0	30,334.00
R2030	On 02/02/2017	Bond Future			8.94748		92.96164	8.87868	93.45935				0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			8.97264		94.85043	8.90127	95.36053				0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			9.03869		94.38072	8.97751	94.86212			12.61	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.07433		96.21301	9.01106	96.70527			12.36	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.09980		94.00650	9.03428	94.51104			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			9.11955		99.51069	9.05841	100.04362				0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future			9.15722		101.44229	9.09405	101.98718				0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.18209		98.99628	9.11681	99.55465				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			9.18691		96.02424	9.12586	96.55599			14.14	0.00	0.00	0	40,431.00
R2037	On 02/02/2017	Bond Future			9.22109		93.63187	9.15811	94.17552			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		9.24961	95.53431		9.18457	96.09137		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		7.69004	103.64171		7.62884	103.75988		2.17	0.00	0.00	0	28,913.00
R204	On 02/02/2017	Bond Future		7.66526	101.61287		7.59429	101.73493		1.98	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.57539	103.67688		7.49103	103.80391		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		9.21143	100.40857		9.15039	100.98280		14.87	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future		9.24514	97.85099		9.18222	98.43795		15.27	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.27332	99.83927		9.20841	100.44050		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		9.23559	97.54533		9.17969	98.07891		15.64	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future		9.26843	95.05740		9.21086	95.60278		16.07	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.29595	96.98881		9.23659	97.54766		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		9.21169	96.93147		9.16088	97.43112		16.29	0.00	0.00	0	61,284.00
R2048	On 02/02/2017	Bond Future		9.24637	98.81300		9.19402	99.32392		16.01	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.26983	96.37714		9.21591	96.90063		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		7.86759	100.55860		7.80313	100.73556		3.35	0.00	0.00	0	52,265.00
R207	On 02/02/2017	Bond Future		7.86499	98.86792		7.79379	99.04989		3.16	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,744.77000	2.74477	2,911.21000	2.91121	2,744.770	3.33	0.89	0.00	0	62.00
R207	On 04/05/2017	Bond Future		7.83430	100.87633		7.75475	101.06439		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		8.03683	96.02729		7.97360	96.25128		4.76	0.00	0.00	0	30,656.00
R208	On 02/02/2017	Bond Future		8.05052	97.89153		7.98241	98.12142		4.44	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		8.03765	96.47538		7.96381	96.71225		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		9.07983	75.06133		9.01881	75.50637		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	1,292.12000		1.29212	1,512.46000	1.51246	1,292.120	14.56	0.39	0.00	0	250.00	
R209	On 03/11/2016	Bond Future	9.05	Put	2,078.05000		2.07805	1,901.63000	1.90163	2,078.050	14.67	0.50	0.00	0	250.00	
R209	On 03/11/2016	Bond Future	9.45	Put	938.76000		0.93876	850.96000	0.85096	938.760	15.03	0.29	0.00	0	250.00	
R209	On 03/11/2016	Bond Future	10.25	Put	119.80000		0.11980	108.46000	0.10846	119.800	15.54	0.05	39,724,194.30	10,000	0.00	
R209	On 02/02/2017	Bond Future			9.11135		76.51860	9.04852	76.97349		14.39	0.00	0.00	0	0.00	
R209	On 04/05/2017	Bond Future			9.13402		74.92063	9.06926	75.38662		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			188.66348		188.66348	188.68435	188.68435			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			142.06808		142.06808	142.08391	142.08391			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			148.69482		148.69482	148.78652	148.78652			0.00	0.00	0	3,838.00	
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R213	On 03/11/2016	Bond Future			8.95249		85.73528	8.89126	86.17125		12.29	0.00	0.00	0	43,664.00	
R213	On 02/02/2017	Bond Future			8.98724		87.39952	8.92392	87.84525		12.05	0.00	0.00	0	0.00	
R213	On 04/05/2017	Bond Future			9.00858		85.62032	8.94305	86.07717		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			9.16067		75.46908	9.09966	75.93725		15.55	0.00	0.00	0	29,396.00	
R214	On 02/02/2017	Bond Future			9.19403		76.93404	9.13124	77.41254		15.31	0.00	0.00	0	0.00	
R214	On 04/05/2017	Bond Future			9.21623		75.19615	9.15162	75.68616		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			24,012.26000		24,012.26000	27,171.69000	27,171.69000			0.00	0.00	0	0.00	
RAIN	On 19/12/2016	Foreign Exchange Future			24,463.97000		24,463.97000	27,684.50000	27,684.50000			0.00	0.00	0	0.00	
SGD / R	On 19/09/2016	Foreign Exchange Future			10.10260		10.10260	10.06350	10.06350		13.44	0.00	0.00	0	0.00	
SGD / R	On 19/12/2016	Foreign Exchange Future			10.27870		10.27870	10.24150	10.24150		14.15	0.00	0.00	0	0.00	
TRY / R	On 19/09/2016	Foreign Exchange Future			4.61230		4.61230	4.62790	4.62790		12.30	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	4.60330	4.60330	4.70980	4.70980			12.88	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.36550	1.36550	1.34220	1.34220				0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.30560	1.30560	1.28860	1.28860				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.26890	1.26890	1.24870	1.24870				0.00	0.00	0	0.00
Total for Derivatives :											643,455,281.78	64,909	3 726 945.00
Grand Total:											643,455,281.78	64,909	3 726 945.00