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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 23/08/2016

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
<b>Derivatives</b>													
\$ / R	On 23/08/2016	Any day expiry	13.46700	13.46700		13.56690	13.56690		20.00	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	13.47500	13.47500		13.56690	13.56690		19.80	0.00	0.00	0	0.00
\$ / R	On 24/08/2016	Any day expiry	13.32	Call	168.02610	0.16803	260.23290	0.26023	168.026	22.17	0.84	0	2,000.00
\$ / R	On 24/08/2016	Any day expiry	14.08	Put	605.31950	0.60532	516.65560	0.51666	605.319	32.05	1.00	0	6,600.00
\$ / R	On 24/08/2016	Any day expiry	14.24	Put	765.12800	0.76513	674.56700	0.67457	765.128	36.02	1.00	0	6,600.00
\$ / R	On 26/08/2016	Any day expiry			13.47500	13.47500	13.56960	13.56960		18.87	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.00120	0.00000	0.00010	0.00000	0.001	34.90	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	107.98980	0.10799	77.61320	0.07761	107.990	19.47	0.54	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	0.25510	0.00026	0.42800	0.00043	0.255	94.35	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	0.14540	0.00015	0.25090	0.00025	0.145	94.35	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			13.48320	13.48320	13.57770	13.57770		16.58	0.00	0	2,467.00
\$ / R	On 29/08/2016	Any day expiry	13.75	Call	36.95190	0.03695	0.00000	0.00000	36.952	18.48	0.21	2,000	5,706,665.00
\$ / R	On 29/08/2016	Any day expiry	14.18	Call	5.14730	0.00515	6.92630	0.00693	5.147	21.56	0.04	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	15.15	Call	0.24600	0.00025	0.25320	0.00025	0.246	30.70	0.00	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	16.00	Call	0.02270	0.00002	0.01600	0.00002	0.023	36.65	0.00	0	40,000.00
\$ / R	On 31/08/2016	Any day expiry	13.48860		13.48860		13.58320	13.58320		17.24	0.00	0	410.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/08/2016	Any day expiry	13.83	Put	378.16970	0.37817	307.31990	0.30732	378.170	18.51	0.82	0.00	0	6,600.00
\$ / R	On 01/09/2016	Any day expiry			13.49130	13.49130	13.58580	13.58580		17.38	0.00	0.00	0	0.00
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	482.86740	0.48287	407.87750	0.40788	482.867	18.38	0.87	0.00	0	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	11.25190	0.01125	22.58830	0.02259	11.252	18.73	0.07	0.00	0	18,400.00
\$ / R	On 05/09/2016	Any day expiry			13.50180	13.50180	13.59650	13.59650		16.84	0.00	0.00	0	55.00
\$ / R	On 06/09/2016	Any day expiry			13.50440	13.50440	13.59920	13.59920		16.97	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			13.50960	13.50960	13.60460	13.60460		17.12	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			13.51230	13.51230	13.60720	13.60720		17.19	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	3.68200	0.00368	4.57150	0.00457	3.682	22.34	0.02	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	0.24970	0.00025	0.30220	0.00030	0.250	29.79	0.00	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			13.52270	13.52270	13.61790	13.61790		16.91	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	1,432.74200	1.43274	1,340.06960	1.34007	1,432.742	20.57	0.98	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.01120	0.00001	0.02490	0.00002	0.011	34.20	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			13.52800	13.52800	13.62330	13.62330		17.16	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.53840	13.53840	13.63400	13.63400		16.96	0.00	1,535,010,868.80	113,382	484,954.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.00	Put	53.53470	0.05353	40.60610	0.04061	53.535	15.89	0.17	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	117.60170	0.11760	92.45260	0.09245	117.602	16.36	0.30	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	228.64430	0.22864	186.99090	0.18699	228.644	16.87	0.47	2,202,958.17	350	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	260.77450	0.26077	214.99040	0.21499	260.775	16.99	0.50	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	333.54770	0.33355	278.54220	0.27854	333.548	17.38	0.58	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	346.50250	0.34650	290.32220	0.29032	346.503	17.44	0.59	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	400.51520	0.40052	339.82090	0.33982	400.515	17.69	0.63	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	103.43080	0.10343	127.64850	0.12765	103.431	18.39	0.26	247,740,025.25	68,213	53,900.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	69.18790	0.06919	85.99380	0.08599	69.188	19.03	0.19	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	730.78790	0.73079	651.99380	0.65199	730.788	19.03	0.81	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	56.04970	0.05605	70.31350	0.07031	56.050	19.30	0.15	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	997.54100	0.99754	912.23070	0.91223	997.541	19.75	0.89	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	28.66330	0.02866	37.30010	0.03730	28.663	19.98	0.09	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	1,090.26330	1.09026	1,003.30010	1.00330	1,090.263	19.98	0.91	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	27.38780	0.02739	35.72590	0.03573	27.388	20.02	0.08	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	1,184.41120	1.18441	1,096.04770	1.09605	1,184.411	20.20	0.93	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	21.78810	0.02179	28.77220	0.02877	21.788	20.25	0.07	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	1,241.47370	1.24147	1,152.37760	1.15238	1,241.474	20.34	0.94	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	11.63360	0.01163	15.62870	0.01563	11.634	20.96	0.04	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	1,473.23360	1.47323	1,381.62870	1.38163	1,473.234	20.96	0.96	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	7.65240	0.00765	9.97740	0.00998	7.652	21.56	0.03	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	6.22580	0.00623	7.97070	0.00797	6.226	21.86	0.02	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	2,065.00410	2.06500	1,970.07550	1.97008	2,065.004	22.77	0.99	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	2,164.39920	2.16440	2,069.26480	2.06926	2,164.399	23.07	0.99	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	2.05980	0.00206	2.29560	0.00230	2.060	23.56	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	1.50040	0.00150	1.58610	0.00159	1.500	24.07	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	1.00830	0.00101	0.73820	0.00074	1.008	25.76	0.00	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	1.01190	0.00101	0.73130	0.00073	1.012	26.64	0.00	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	1.01950	0.00102	0.74450	0.00074	1.020	27.60	0.00	0.00	0	635.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	1.02100	0.00102	0.74680	0.00075	1.021	27.75	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	1.02430	0.00102	0.75150	0.00075	1.024	28.04	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.96030	0.00096	0.93900	0.00094	0.960	34.67	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.01720	0.00002	0.01810	0.00002	0.017	34.67	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			13.55940	13.55940	13.65540	13.65540		16.90	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			13.56200	13.56200	13.65800	13.65800		16.93	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	2.11370	0.00211	1.40560	0.00141	2.114	18.60	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	255.44660	0.25545	214.03890	0.21404	255.447	16.84	0.46	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.57720	0.00058	0.52230	0.00052	0.577	31.43	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.42250	0.00042	0.37790	0.00038	0.423	31.43	0.00	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			13.56460	13.56460	13.66060	13.66060		16.93	0.00	0.00	0	1,400.00
\$ / R	On 30/09/2016	Any day expiry			13.56720	13.56720	13.66320	13.66320		16.95	0.00	0.00	0	70.00
\$ / R	On 05/10/2016	Any day expiry			13.58020	13.58020	13.56590	13.56590		16.95	0.00	366,279.30	27	27.00
\$ / R	On 14/10/2016	Any day expiry			13.60370	13.60370	13.70000	13.70000		16.85	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			13.61670	13.61670	13.71320	13.71320		16.76	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	108.39840	0.10840	126.79300	0.12679	108.398	19.28	0.20	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			13.63500	13.63500	13.73160	13.73160		17.00	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.03400	0.00803	7.93340	0.00793	8.034	17.35	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	315.77550	0.31578	277.75470	0.27775	315.775	16.75	0.43	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.45560	0.00046	0.42010	0.00042	0.456	24.69	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.39320	0.00039	0.36090	0.00036	0.393	24.69	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.63760	13.63760	13.73420	13.73420		17.04	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	208.62220	0.20862	180.76110	0.18076	208.622	16.38	0.33	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,498.61100	1.49861	1,414.63690	1.41464	1,498.611	20.40	0.87	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	20.25350	0.02025	24.94260	0.02494	20.253	22.27	0.04	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			13.66650	13.66650	13.76320	13.76320		17.24	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,398.60100	1.39860	1,317.22930	1.31723	1,398.601	20.19	0.82	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	26.39390	0.02639	30.82520	0.03083	26.394	22.79	0.05	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.67430	13.67430	13.77110	13.77110		17.36	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	475.44900	0.47545	529.14800	0.52915	475.449	17.28	0.54	0.00	0	21,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	249.81890	0.24982	280.11460	0.28011	249.819	18.69	0.33	0.00	0	31,500.00
\$ / R	On 17/11/2016	Any day expiry			13.69270	13.69270	13.78960	13.78960		17.53	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	257.32250	0.25732	225.49910	0.22550	257.323	16.88	0.33	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,983.78700	1.98379	1,896.83950	1.89684	1,983.787	21.45	0.89	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	15.95010	0.01595	22.60510	0.02261	15.950	23.21	0.03	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.72160	13.72160	13.81860	13.81860		17.54	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	23.04530	0.02305	20.21880	0.02022	23.045	17.59	0.04	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	380.11770	0.38012	339.32150	0.33932	380.118	17.26	0.41	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	2.83820	0.00284	3.99920	0.00400	2.838	25.53	0.01	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			13.76360	13.76360	13.86100	13.86100		17.63	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.77680	13.77680	13.87430	13.87430		17.59	0.00	99,261,844.00	7,205	104,264.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	28.08590	0.02809	26.04920	0.02605	28.086	16.95	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.50	Put	90.47860	0.09048	78.81810	0.07882	90.479	16.21	0.14	0.00	0	24,146.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	106.54520	0.10655	93.15380	0.09315	106.545	16.27	0.15	0.00	0	2,800.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	208.67410		0.20867	184.16940	0.18417	208.674	16.63	0.25	2,314,308.01	700	148,350.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	286.16330		0.28616	255.23970	0.25524	286.163	16.91	0.32	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	771.71770		0.77172	834.65170	0.83465	771.718	17.07	0.65	0.00	0	2,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	334.91770		0.33492	300.35170	0.30035	334.918	17.07	0.35	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	339.18670		0.33919	304.31530	0.30432	339.187	17.08	0.35	0.00	0	4,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	407.03330		0.40703	367.53920	0.36754	407.033	17.27	0.40	0.00	0	24,296.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	585.17570		0.58518	637.03790	0.63704	585.176	17.53	0.54	0.00	0	1,230.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	508.37570		0.50838	462.73790	0.46274	508.376	17.53	0.46	6,313,977.60	1,000	3,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	535.60230		0.53560	488.44670	0.48845	535.602	17.59	0.47	0.00	0	12,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	547.08030		0.54708	498.94010	0.49894	547.080	17.63	0.48	0.00	0	19,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	464.04430		0.46404	505.19160	0.50519	464.044	18.06	0.46	3,170,052.00	500	3,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	687.24430		0.68724	630.89160	0.63089	687.244	18.06	0.54	0.00	0	54,190.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	436.14440		0.43614	475.09930	0.47510	436.144	18.21	0.44	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	432.77070		0.43277	471.45710	0.47146	432.771	18.23	0.43	0.00	0	1,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	403.53030		0.40353	439.84820	0.43985	403.530	18.40	0.41	0.00	0	4,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	820.49820		0.82050	758.80140	0.75880	820.498	18.44	0.59	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	891.05760		0.89106	826.53630	0.82654	891.058	18.64	0.62	0.00	0	3,100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	1,001.47870		1.00148	933.19470	0.93319	1,001.479	18.95	0.65	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	1,039.29520		1.03930	969.94640	0.96995	1,039.295	19.06	0.66	0.00	0	77,649.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,139.80170		1.13980	1,067.83190	1.06783	1,139.802	19.33	0.69	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,195.15080		1.19515	1,121.85940	1.12186	1,195.151	19.48	0.70	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,275.60850		1.27561	1,200.53060	1.20053	1,275.609	19.69	0.72	0.00	0	56,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	1,423.40780		1.42341	1,346.19380	1.34619	1,423.408	20.04	0.75	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	216.80480		0.21680	236.97360	0.23697	216.805	20.08	0.25	0.00	0	2,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,440.00480		1.44000	1,362.67360	1.36267	1,440.005	20.08	0.75	0.00	0	29,368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,608.85220		1.60885	1,528.69420	1.52869	1,608.852	20.42	0.78	0.00	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,617.42410		1.61742	1,537.13600	1.53714	1,617.424	20.44	0.79	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	159.19700		0.15920	174.08990	0.17409	159.197	20.76	0.19	0.00	0	26,053.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,782.39700		1.78240	1,699.78990	1.69979	1,782.397	20.76	0.81	0.00	0	31,590.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	147.51390		0.14751	161.31010	0.16131	147.514	20.94	0.18	0.00	0	750.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,870.71390		1.87071	1,787.01010	1.78701	1,870.714	20.94	0.82	0.00	0	69,895.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,933.08950		1.93309	1,848.66480	1.84866	1,933.090	21.06	0.83	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	2,031.96200		2.03196	1,946.47790	1.94648	2,031.962	21.24	0.84	0.00	0	63,513.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,140.91920		2.14092	2,054.37520	2.05438	2,140.919	21.45	0.86	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	113.43030		0.11343	123.97370	0.12397	113.430	21.54	0.14	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	101.57190		0.10157	110.96750	0.11097	101.572	21.80	0.13	0.00	0	24,146.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,324.77190		2.32477	2,236.66750	2.23667	2,324.772	21.80	0.87	0.00	0	32,950.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	82.04420		0.08204	88.63970	0.08864	82.044	22.39	0.10	0.00	0	66,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,768.55520		2.76856	2,675.80080	2.67580	2,768.555	22.82	0.91	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,826.25250		2.82625	2,733.32180	2.73332	2,826.253	22.98	0.91	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	72.30870		0.07231	76.82030	0.07682	72.309	23.03	0.09	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,980.60690		2.98061	2,887.24530	2.88725	2,980.607	23.41	0.92	0.00	0	3,300.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	64.83080		0.06483	68.77420	0.06877	64.831	23.62	0.08	0.00	0	16,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	60.67460		0.06067	64.30830	0.06431	60.675	24.00	0.08	0.00	0	20,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	59.29090	0.05929	62.82240	0.06282	59.291	24.13	0.07	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	58.22010	0.05822	61.67300	0.06167	58.220	24.24	0.07	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	47.11590	0.04712	49.76880	0.04977	47.116	25.58	0.06	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	42.92390	0.04292	46.75680	0.04676	42.924	25.85	0.05	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	41.76980	0.04177	46.22760	0.04623	41.770	25.85	0.05	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	31.40930	0.03141	36.06830	0.03607	31.409	25.85	0.04	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	29.70210	0.02970	34.14560	0.03415	29.702	25.85	0.04	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	28.61220	0.02861	32.91690	0.03292	28.612	25.85	0.04	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	28.08130	0.02808	32.31810	0.03232	28.081	25.85	0.04	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	13.40530	0.01341	15.64980	0.01565	13.405	25.85	0.02	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	12.26790	0.01227	14.34590	0.01435	12.268	25.85	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	12.02780	0.01203	14.07040	0.01407	12.028	25.85	0.02	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	10.36350	0.01036	12.15730	0.01216	10.363	25.85	0.02	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	9.37770	0.00938	11.02130	0.01102	9.378	25.85	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	5.94210	0.00594	7.04240	0.00704	5.942	25.85	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	5.64480	0.00564	6.69630	0.00670	5.645	25.85	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	5.30680	0.00531	6.30230	0.00630	5.307	25.85	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	4.59150	0.00459	5.46710	0.00547	4.591	25.85	0.01	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	4.01060	0.00401	4.78700	0.00479	4.011	25.85	0.01	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	3.68880	0.00369	4.40940	0.00441	3.689	25.85	0.01	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	3.18430	0.00318	3.81630	0.00382	3.184	25.85	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	2.98900	0.00299	3.58620	0.00359	2.989	25.85	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	1.67900	0.00168	2.03470	0.00203	1.679	25.85	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	1.16050	0.00116	1.41530	0.00142	1.160	25.85	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	1.08670	0.00109	1.32680	0.00133	1.087	25.85	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			13.84250	13.84250	13.94050	13.94050		17.68	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	674.97170	0.67497	621.45170	0.62145	674.972	17.87	0.51	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	129.32410	0.12932	139.39180	0.13939	129.324	21.79	0.14	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			13.87400	13.87400	13.97230	13.97230		17.64	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	776.58930	0.77659	719.74490	0.71974	776.589	18.09	0.53	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	177.97530	0.17798	191.01400	0.19101	177.975	21.26	0.18	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.99750	13.99750	14.09690	14.09690		17.81	0.00	19,694,482.50	1,407	32,736.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	94.11440	0.09411	87.34010	0.08734	94.114	15.93	0.11	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,617.42750	1.61743	1,541.08970	1.54109	1,617.428	19.98	0.69	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,723.28590	1.72329	1,645.07880	1.64508	1,723.286	20.21	0.71	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,004.47930	2.00448	1,922.69700	1.92270	2,004.479	20.72	0.75	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,038.24650	2.03825	1,956.09680	1.95610	2,038.246	20.78	0.75	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,930.97420	2.93097	2,841.86630	2.84187	2,930.974	22.23	0.84	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	98.68200	0.09868	103.62640	0.10363	98.682	25.44	0.09	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	98.07570	0.09808	102.98920	0.10299	98.076	25.44	0.09	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	69.12680	0.06913	72.55960	0.07256	69.127	25.44	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	54.25010	0.05425	56.91870	0.05692	54.250	25.44	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	13.92020	0.01392	14.53990	0.01454	13.920	25.44	0.02	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.07640	14.07640	14.17640	14.17640		17.90	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
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	728.66120	0.72866	681.04410	0.68104	728.661	17.75	0.45	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	208.02110	0.20802	215.46500	0.21547	208.021	22.57	0.17	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.11060	14.11060	14.21090	14.21090		17.95	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	821.70000	0.82170	771.01930	0.77102	821.700	17.95	0.47	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	260.39420	0.26039	274.19460	0.27419	260.394	21.87	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.25610	14.25610	14.35790	14.35790		18.12	0.00	7,769,574.50	545	153,479.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	917.89500	0.91790	866.89200	0.86689	917.895	18.09	0.46	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,351.87960	1.35188	1,288.79330	1.28879	1,351.880	19.06	0.57	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,809.21740	1.80922	1,736.75960	1.73676	1,809.217	20.01	0.64	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,032.02470	2.03202	1,957.05340	1.95705	2,032.025	20.43	0.68	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	355.79840	0.35580	374.27120	0.37427	355.798	21.70	0.24	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	241.38780	0.24139	250.39650	0.25040	241.388	24.22	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	212.29620	0.21230	225.27490	0.22527	212.296	24.99	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	129.66180	0.12966	138.16710	0.13817	129.662	24.99	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.31750	14.31750	14.42000	14.42000		18.18	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	762.96050	0.76296	718.25030	0.71825	762.961	17.65	0.41	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	286.53580	0.28654	296.14290	0.29614	286.536	23.75	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.50060	14.50060	14.60520	14.60520		18.50	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.75000	14.75000	14.85640	14.85640		19.08	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.99950	14.99950	15.10760	15.10760		19.46	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.24890	15.24890	15.35880	15.35880		19.75	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	744.56090	0.74456	709.51010	0.70951	744.561	18.14	0.28	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			13.53840	13.53840	13.63400	13.63400		16.96	0.00	1,218,456.00	90	592.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.77680	13.77680	13.87430	13.87430		17.59	0.00	427,080.80	31	141.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.99750	13.99750	14.09690	14.09690		17.81	0.00	97,982.50	7	54.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.25610	14.25610	14.35790	14.35790		18.12	0.00	42,768.30	3	3.00
£ / R	On 31/08/2016	Any day expiry			17.78760	17.78760	17.85490	17.85490		15.95	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			17.81690	17.81690	17.88470	17.88470		16.00	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	3,383.35390	3.38335	3,315.65450	3.31565	3,383.354	26.49	1.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.00050	0.00000	0.00040	0.00000	0.001	38.16	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			17.85700	17.85700	17.92580	17.92580		15.93	0.00	507,210,228.00	28,404	47,262.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	1,092.07100	1.09207	1,032.17130	1.03217	1,092.071	17.43	0.88	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	0.70550	0.00071	0.84000	0.00084	0.705	28.77	0.00	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	0.22190	0.00022	0.35030	0.00035	0.222	31.08	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.00740	0.00001	0.01380	0.00001	0.007	31.08	0.00	0.00	0	800.00
£ / R	On 05/10/2016	Any day expiry			17.83080	17.83080	17.92180	17.92180		15.99	0.00	2,007,241.60	112	112.00
£ / R	On 19/12/2016	Foreign Exchange Future			18.20760	18.20760	18.27740	18.27740		16.56	0.00	0.00	0	11,021.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	236.65870	0.23666	221.01240	0.22101	236.659	15.86	0.24	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,266.01170	3.26601	3,203.51960	3.20352	3,266.012	19.08	0.93	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	33.17520	0.03318	34.25550	0.03426	33.175	26.94	0.03	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.53530	18.53530	18.60730	18.60730		16.93	0.00	92,676.50	5	1,290.00
£ / R	On 25/04/2017	Any day expiry			18.70560	18.70560	18.77850	18.77850		17.13	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			18.92120		18.92120		18.99550	18.99550			0.00	0.00	0	37,392.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.66790		19.66790		19.74670	19.74670		17.13	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13526		0.13526		0.13601	0.13601		62.43	0.00	137,021.42	1,013	18,270.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13822		0.13822		0.13898	0.13898		33.30	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14104		0.14104		0.14182	0.14182		34.69	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14433		0.14433		0.14513	0.14513		33.51	0.00	0.00	0	0.00
€ / R	On 26/08/2016	Any day expiry			15.25670		15.25670		15.37130	15.37130		17.50	0.00	0.00	0	39.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.33900		15.33900		15.45430	15.45430		15.49	0.00	10,200,435.00	665	34,051.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	77.78220		0.07778		54.99480	0.05499	77.782	14.88	0.22	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	105.69300		0.10569		134.82910	0.13483	105.693	16.60	0.26	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	15.66910		0.01567		20.17200	0.02017	15.669	18.43	0.05	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			15.38220		15.38220		15.49800	15.49800		15.75	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.67390		15.67390		15.79190	15.79190		16.35	0.00	203,760.70	13	17,731.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	315.34360		0.31534		346.74760	0.34675	315.344	17.72	0.32	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,460.80650		1.46081		1,364.46080	1.36446	1,460.806	18.39	0.75	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	4.01730		0.00402		5.78930	0.00579	4.017	22.98	0.01	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.98970		15.98970		16.11010	16.11010		16.72	0.00	0.00	0	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.36000		16.36000		16.48370	16.48370		17.21	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.70540		16.70540		16.83230	16.83230		17.65	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.28288		97.28288		97.29712	97.29712			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.33091		94.33091		94.34920	94.34920			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.07435		93.07435		93.09793	93.09793			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.13989		95.13989		95.16834	95.16834			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06675		100.06675		100.06414	100.06414			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00553		100.00553		100.00530	100.00530			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.62617		99.62617		99.62996	99.62996			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.66878		99.66878		99.68296	99.68296			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.93648		99.93648		99.95710	99.95710			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.20580		99.20580		99.23260	99.23260			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.85447		98.85447		98.88821	98.88821			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.89400		98.89400		98.93942	98.93942			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.78216		97.78216		97.83414	97.83414			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.12168		97.12168		97.16900	97.16900			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.42574		96.42574		96.47016	96.47016			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.69421		96.69421		96.73837	96.73837			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future			508.55700		508.55700		507.87900	507.87900			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future			518.42700		518.42700		517.73600	517.73600			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	594.21300		594.21300		592.68100	592.68100			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	605.74500		605.74500		604.18400	604.18400			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	542.74200		542.74200		541.16900	541.16900			0.00	0.00	0	721.00
ALBI	On 02/02/2017	Index Future	553.27500		553.27500		551.67200	551.67200			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	564.49600		564.49600		562.86900	562.86900			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.35060	10.35060		10.40430	10.40430			12.48	0.00	31,051.80	3	10,993.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.50690	10.50690		10.56150	10.56150			12.97	0.00	2,101,380.00	200	1,012.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.65570	10.65570		10.71110	10.71110			13.20	0.00	0.00	0	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.83150	10.83150		10.88790	10.88790			13.86	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.99790	10.99790		11.05570	11.05570			14.33	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.52110	10.52110		10.55080	10.55080			13.34	0.00	0.00	0	2,220.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.71120	10.71120		10.74130	10.74130			13.95	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.88800	10.88800		10.91950	10.91950			14.13	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.10270	14.10270		14.19410	14.19410			15.77	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.43340	14.43340		14.52600	14.52600			16.87	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.74260	14.74260		14.83750	14.83750			17.32	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.03350	2.03350		2.04560	2.04560			14.93	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.06070	2.06070		2.07310	2.07310			14.80	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.08550	2.08550		2.09800	2.09800			15.38	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.05440	2.05440		2.06680	2.06680			15.30	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.06110	2.06110		2.07700	2.07700			14.15	0.00	0.00	0	336.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.10660	2.10660		2.12270	2.12270			14.90	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	10.03604		80.68282		10.07780	80.39975			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.10200		82.24899		10.14509	81.96056			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.15652		80.12267		10.20079	79.82957			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	10.14351		85.42146		10.18522	85.09250			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.20465		87.08000		10.24764	86.74465			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.25885		84.58414		10.30299	84.24334			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	539.73900		539.73900		538.29300	538.29300			0.00	0.00	0	419.00
GOVI	On 02/02/2017	GOVI	550.21400		550.21400		548.74000	548.74000			0.00	0.00	0	26.00
GOVI	On 04/05/2017	GOVI	561.37300		561.37300		559.87800	559.87800			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.74640		1.74640		1.75880	1.75880		16.74	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.77880		1.77880		1.79120	1.79120		16.87	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.80830		1.80830		1.82070	1.82070		17.32	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	129.55279		129.55279		130.26970	130.26970			0.00	9,068,695.30	70	3,024.00
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	108.10430		108.10430		108.57553	108.57553			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	136.23310		136.23310		136.24736	136.24736			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	134.90569		134.90569		135.64723	135.64723			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	144.42823		144.42823		144.95767	144.95767			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	251.44400		251.44400		251.67700	251.67700			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	256.33900		256.33900		256.57600	256.57600			0.00	0.00	0	55.00
IGOV	On 04/05/2017	Index Future	261.55300		261.55300		261.79900	261.79900			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	680.93000		680.93000		681.28900	681.28900			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	694.16300		694.16300		694.53000	694.53000			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	23,171.00	1	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	46,300,000.00	2,000	1,000.00
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	46,296,250.00	2,000	1,000.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.13300	0.13300		0.13400	0.13400				0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13280	0.13280		0.13410	0.13410				0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13280	0.13280		0.13400	0.13400				0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05430	0.05430		0.05320	0.05320				0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.03870	0.03870		0.03950	0.03950				0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.03830	0.03830		0.03860	0.03860				0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			9.90900	9.90900		9.92640	9.92640			13.79	0.00	0.00	0	100.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.04440	10.04440		10.06210	10.06210			14.33	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.17660	10.17660		10.19510	10.19510			14.55	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.30660	1.30660		1.30760	1.30760				0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32130	1.32130		1.32230	1.32230				0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33520	1.33520		1.33600	1.33600				0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.31900	1.31900		1.31480	1.31480				0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.32160	1.32160		1.31740	1.31740				0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.32420	1.32420		1.32000	1.32000				0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13300	1.13300		1.13350	1.13350				0.00	0.00	0	13,321.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13770	1.13770		1.13820	1.13820				0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.14230	1.14230		1.14280	1.14280				0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.50641	117.34394		8.54801	117.04133			8.81	0.00	19,244,406.16	164	94,667.00
R186	On 03/11/2016	Bond Future	8.30	Call	1,170.47000	1.17047		0.00000	0.00000	1,170.470	8.75	0.38	0.38	13,306,039.36	301	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	1,784.30000	1.78430		0.00000	0.00000	1,784.300	8.82	0.48	0.48	17,036,803.38	301	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	939.74000	0.93974		0.00000	0.00000	939.740	9.00	0.31	0.31	10,800,845.93	301	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	778.23000	0.77823		872.98000	0.87298	778.230	9.04	0.27	0.27	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	471.10000	0.47110		536.90000	0.53690	471.100	9.16	0.18	0.18	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	5,266.88000	5.26688		5,018.05000	5.01805	5,266.880	9.22	0.86	0.86	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	6,471.88000	6.47188		6,203.80000	6.20380	6,471.880	9.33	0.91	0.91	0.00	0	1,425.00

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			8.53168		114.31820		8.57491	114.00988		8.94	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	2,376.90000		2.37690		2,243.21000	2.24321	2,376.900	8.92	0.47	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,659.29000		1.65929		1,775.52000	1.77552	1,659.290	9.17	0.34	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	775.30000		0.77530		841.64000	0.84164	775.300	9.47	0.19	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	658.82000		0.65882		717.28000	0.71728	658.820	9.53	0.17	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.54484		116.63878		8.58956	116.32594		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			304.34133		304.34133		304.37418	304.37418			0.00	183,822,163.32	604	875.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			252.14787		252.14787		251.49786	251.49786			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			8.21037		99.22660		8.24701	99.05152		6.60	0.00	36,118,482.40	364	15,035.00
R2023	On 02/02/2017	Bond Future			8.23227		101.15260		8.27082	100.97428		6.35	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.23079		99.27037		8.27107	99.08987		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			7.43522		101.87490		7.47157	101.84523		0.90	0.00	0.00	0	30,318.00
R203	On 02/02/2017	Bond Future			7.27889		103.85248		7.33079	103.82234		0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.50514		101.78489		6.58826	101.75567		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			8.87943		95.38653		8.91570	95.12115			0.00	0.00	0	30,334.00
R2030	On 02/02/2017	Bond Future			8.91003		93.23210		8.94748	92.96164			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			8.93416		95.12498		8.97264	94.85043			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			8.99727		94.70625		9.03869	94.38072		12.61	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.03164		96.54475		9.07433	96.21301		12.36	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.05598		94.34351		9.09980	94.00650		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			9.07823		99.87037		9.11955	99.51069			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future			9.11466		101.80889		9.15722	101.44229			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.13847		99.36885		9.18209	98.99628			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			9.14561		96.38345		9.18691	96.02424		14.14	0.00	0.00	0	40,431.00

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 02/02/2017	Bond Future		9.17861	93.99802		9.22109	93.63187		14.51	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.20609	95.90649		9.24961	95.53431		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		7.65149	103.71612		7.69004	103.64171		2.17	0.00	36,300,642.00	350	28,913.00
R204	On 02/02/2017	Bond Future		7.62121	101.68860		7.66526	101.61287		1.98	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.52506	103.75264		7.57539	103.67688		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		9.17015	100.79632		9.21143	100.40857		14.87	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future		9.20271	98.24618		9.24514	97.85099		15.27	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.22988	100.24098		9.27332	99.83927		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		9.19434	97.93858		9.23559	97.54533		15.64	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future		9.22607	95.45817		9.26843	95.05740		16.07	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.25261	97.39629		9.29595	96.98881		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		9.17048	97.33636		9.21169	96.93147		16.29	0.00	0.00	0	61,284.00
R2048	On 02/02/2017	Bond Future		9.20405	99.22566		9.24637	98.81300		16.01	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.22657	96.79674		9.26983	96.37714		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		7.83006	100.66158		7.86759	100.55860		3.35	0.00	0.00	0	52,265.00
R207	On 02/02/2017	Bond Future		7.82393	98.97281		7.86499	98.86792		3.16	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,837.16000	2.83716	2,744.77000	2.74477	2,837.160	3.33	0.90	0.00	0	62.00
R207	On 04/05/2017	Bond Future		7.78964	100.98185		7.83430	100.87633		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		7.99975	96.15857		8.03683	96.02729		4.76	0.00	0.00	0	30,656.00
R208	On 02/02/2017	Bond Future		8.01088	98.02524		8.05052	97.89153		4.44	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		7.99555	96.61034		8.03765	96.47538		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

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			9.03859		75.36167		9.07983	75.06133		14.63	0.00	0.00	0	35,513.00
R209	On 03/11/2016	Bond Future	8.81	Call	1,228.51000		1.22851		0.00000	0.00000	1,228.510	14.53	0.38	19,551,360.67	690	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	1,399.50000		1.39950	1,292.12000	1.29212	1,399.500	1,399.500	14.56	0.41	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	1,952.61000		1.95261	0.00000	0.00000	1,952.610	1,952.610	14.67	0.49	25,207,826.98	690	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,916.65000		1.91665	2,078.05000	2.07805	1,916.650	1,916.650	14.67	0.48	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	1,073.04000		1.07304	0.00000	0.00000	1,073.040	1,073.040	14.93	0.32	16,544,256.67	690	345.00
R209	On 03/11/2016	Bond Future	9.45	Put	844.04000		0.84404	938.76000	0.93876	844.040	844.040	15.03	0.27	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.06901		76.82468	9.11135	76.51860			14.39	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.09071		75.23179	9.13402	74.92063			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			188.64317		188.64317	188.66348	188.66348				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			141.90030		141.90030	142.06808	142.06808				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			148.60383		148.60383	148.69482	148.69482				0.00	1,188,830.64	8	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			8.91117		86.02914	8.95249	85.73528			12.29	0.00	0.00	0	43,664.00
R213	On 02/02/2017	Bond Future			8.94464		87.69903	8.98724	87.39952			12.05	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			8.96488		85.92460	9.00858	85.62032			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			9.11949		75.78456	9.16067	75.46908			15.55	0.00	0.00	0	29,396.00
R214	On 02/02/2017	Bond Future			9.15176		77.25562	9.19403	76.93404			15.31	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.17304		75.52313	9.21623	75.19615			15.77	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			23,856.38000		23,856.38000	24,012.26000	24,012.26000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			24,304.74000		24,304.74000	24,463.97000	24,463.97000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			10.02970		10.02970	10.10260	10.10260			13.62	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
SGD / R	On 19/12/2016	Foreign Exchange Future	10.20390	10.20390	10.27870	10.27870			14.19	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.58590	4.58590	4.61230	4.61230			12.43	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.57450	4.57450	4.60330	4.60330			12.87	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.34750	1.34750	1.36550	1.36550				0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.28750	1.28750	1.30560	1.30560				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.23760	1.23760	1.26890	1.26890				0.00	0.00	0	0.00

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**Total for Derivatives :** **2,934,130,891.56**    **234,409**    **3 786 097.00**

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**Grand Total:** **2,934,130,891.56**    **234,409**    **3 786 097.00**