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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/08/2016

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 24/08/2016	Any day expiry	14.09350	14.09350		13.47500	13.47500		38.00	0.00	121,204,100.00	8,600	0.00
\$ / R	On 26/08/2016	Any day expiry	14.14760	14.14760		13.47500	13.47500		32.29	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00120	0.00000	0.000	42.34	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	13.91970	0.01392	107.98980	0.10799	13.920	43.13	0.07	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	0.27490	0.00027	0.25510	0.00026	0.275	96.80	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	0.21750	0.00022	0.14540	0.00015	0.218	100.00	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry	14.15320	14.15320		13.48320	13.48320		25.36	0.00	0.00	0	2,467.00
\$ / R	On 29/08/2016	Any day expiry	13.75	Call	449.70560	0.44971	36.95190	0.03695	449.706	27.79	0.82	0	2,000.00
\$ / R	On 29/08/2016	Any day expiry	14.18	Call	155.49270	0.15549	5.14730	0.00515	155.493	25.48	0.48	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	15.15	Call	7.93130	0.00793	0.24600	0.00025	7.931	32.33	0.04	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	16.00	Call	0.92300	0.00092	0.02270	0.00002	0.923	39.80	0.00	0	40,000.00
\$ / R	On 31/08/2016	Any day expiry	14.15870	14.15870		13.48860	13.48860		25.46	0.00	0.00	0	410.00
\$ / R	On 31/08/2016	Any day expiry	13.83	Put	70.54100	0.07054	378.16970	0.37817	70.541	24.80	0.24	0	6,600.00
\$ / R	On 01/09/2016	Any day expiry	14.16150	14.16150		13.49130	13.49130		25.30	0.00	0.00	0	0.00
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	116.65090	0.11665	482.86740	0.48287	116.651	24.73	0.33	0	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	237.02150	0.23702	11.25190	0.01125	237.022	25.19	0.55	0	18,400.00

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 05/09/2016	Any day expiry		14.17260	14.17260	13.50180	13.50180		23.74	0.00	0.00	0	55.00	
\$ / R		On 06/09/2016	Any day expiry		14.17540	14.17540	13.50440	13.50440		23.78	0.00	0.00	0	0.00	
\$ / R		On 08/09/2016	Any day expiry		14.18100	14.18100	13.50960	13.50960		23.61	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry		14.18370	14.18370	13.51230	13.51230		23.60	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry	15.00	Call	61.05400	0.06105	3.68200	0.00368	61.054	25.77	0.16	0.00	0	133.00
\$ / R		On 09/09/2016	Any day expiry	16.50	Call	3.78500	0.00379	0.24970	0.00025	3.785	31.52	0.01	0.00	0	121.00
\$ / R		On 13/09/2016	Any day expiry		14.19490	14.19490	13.52270	13.52270		22.59	0.00	0.00	0	0.00	
\$ / R		On 13/09/2016	Any day expiry	14.95	Put	841.65850	0.84166	1,432.74200	1.43274	841.659	24.86	0.81	0.00	0	1,000.00
\$ / R		On 13/09/2016	Any day expiry	18.71	Call	2.00030	0.00200	0.01120	0.00001	2.000	44.26	0.00	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		14.20040	14.20040	13.52800	13.52800		22.42	0.00	0.00	0	259.00	
\$ / R		On 19/09/2016	Foreign Exchange Future		14.21160	14.21160	13.53840	13.53840		21.80	0.00	3,770,380,114.80	265,303	456,408.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.00	Put	19.44580	0.01945	53.53470	0.05353	19.446	21.32	0.06	0.00	0	10,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.24	Put	36.73510	0.03674	117.60170	0.11760	36.735	20.84	0.10	0.00	0	405.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.50	Put	69.10520	0.06911	228.64430	0.22864	69.105	20.32	0.16	0.00	0	11,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.56	Put	81.77770	0.08178	260.77450	0.26077	81.778	20.44	0.19	0.00	0	20,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.68	Put	111.88330	0.11188	333.54770	0.33355	111.883	20.70	0.24	0.00	0	525.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.70	Put	117.54820	0.11755	346.50250	0.34650	117.548	20.74	0.25	0.00	0	1,400.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.78	Put	142.13380	0.14213	400.51520	0.40052	142.134	20.91	0.28	0.00	0	525.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.00	Call	437.80000	0.43780	103.43080	0.10343	437.800	21.37	0.61	314,552,781.06	36,150	53,900.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.00	Put	226.20000	0.22620	565.03080	0.56503	226.200	21.37	0.39	37,762,097.10	7,000	3,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.20	Call	335.46000	0.33546	69.18790	0.06919	335.460	21.80	0.52	0.00	0	700.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.20	Put	323.86000	0.32386	730.78790	0.73079	323.860	21.80	0.48	0.00	0	500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.30	Call	293.07520	0.29308	56.04970	0.05605	293.075	22.10	0.47	0.00	0	11,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.50	Put	510.20440	0.51020	997.54100	0.99754	510.204	22.71	0.62	0.00	0	47,300.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Call	192.26740	0.19227	28.66330	0.02866	192.267	23.02	0.34	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Put	580.66740	0.58067	1,090.26330	1.09026	580.667	23.02	0.66	0.00	0	65.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.62	Call	186.80480	0.18680	27.38780	0.02739	186.805	23.08	0.33	0.00	0	350.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.70	Put	654.73830	0.65474	1,184.41120	1.18441	654.738	23.32	0.70	0.00	0	1,400.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.72	Call	161.55380	0.16155	21.78810	0.02179	161.554	23.39	0.30	0.00	0	350.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.76	Put	700.76640	0.70077	1,241.47370	1.24147	700.766	23.51	0.72	0.00	0	20,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.00	Call	106.18390	0.10618	11.63360	0.01163	106.184	24.19	0.21	13,274,984.94	4,200	4,300.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.00	Put	894.58390	0.89458	1,473.23360	1.47323	894.584	24.19	0.79	0.00	0	1,565.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.20	Call	77.59900	0.07760	7.65240	0.00765	77.599	24.69	0.16	0.00	0	11,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.30	Call	66.21390	0.06621	6.22580	0.00623	66.214	24.94	0.14	0.00	0	2,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.60	Put	1,429.34370	1.42934	2,065.00410	2.06500	1,429.344	25.70	0.91	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.70	Put	1,523.24010	1.52324	2,164.39920	2.16440	1,523.240	25.95	0.92	0.00	0	325.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.86	Call	26.90320	0.02690	2.05980	0.00206	26.903	26.35	0.06	0.00	0	525.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.03	Call	20.44870	0.02045	1.50040	0.00150	20.449	26.77	0.05	0.00	0	525.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.39	Call	11.48960	0.01149	1.00830	0.00101	11.490	27.67	0.03	0.00	0	20,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.51	Call	9.50140	0.00950	1.01190	0.00101	9.501	27.97	0.02	0.00	0	15,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.64	Call	7.74610	0.00775	1.01950	0.00102	7.746	28.30	0.02	0.00	0	635.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.66	Call	7.50770	0.00751	1.02100	0.00102	7.508	28.35	0.02	0.00	0	5,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.70	Call	7.05370	0.00705	1.02430	0.00102	7.054	28.45	0.02	0.00	0	1,600.00
\$ / R		On 19/09/2016	Foreign Exchange Future	17.70	Call	3.36640	0.00337	0.96030	0.00096	3.366	33.63	0.01	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.46410	0.00046	0.01720	0.00002	0.464	38.59	0.00	0.00	0	17,500.00
\$ / R	On 22/09/2016	Any day expiry			14.21990	14.21990	14.19760	14.19760		21.68	0.00	0.00	0	0.00
\$ / R	On 22/09/2016	Any day expiry	14.20	Put	336.43760	0.33644	0.00000	0.00000	336.438	21.68	0.48	112,140,453.48	16,500	16,500.00
\$ / R	On 27/09/2016	Any day expiry			14.23380	14.23380	13.55940	13.55940		21.02	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.23660	14.23660	13.56200	13.56200		20.92	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	1.98090	0.00198	2.11370	0.00211	1.981	24.29	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	85.85380	0.08585	255.44660	0.25545	85.854	19.38	0.18	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	3.74280	0.00374	0.57720	0.00058	3.743	32.66	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	3.59770	0.00360	0.42250	0.00042	3.598	33.50	0.01	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			14.23940	14.23940	13.56460	13.56460		20.81	0.00	0.00	0	1,400.00
\$ / R	On 30/09/2016	Any day expiry			14.24220	14.24220	13.56720	13.56720		20.72	0.00	0.00	0	70.00
\$ / R	On 05/10/2016	Any day expiry			14.25620	14.25620	13.58020	13.58020		20.16	0.00	0.00	0	27.00
\$ / R	On 14/10/2016	Any day expiry			14.28130	14.28130	13.60370	13.60370		19.60	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			14.29530	14.29530	13.61670	13.61670		19.26	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	322.60320	0.32260	108.39840	0.10840	322.603	19.98	0.42	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.31480	14.31480	13.63500	13.63500		19.03	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	5.35670	0.00536	8.03400	0.00803	5.357	21.02	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	121.75560	0.12176	315.77550	0.31578	121.756	17.60	0.20	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	2.60660	0.00261	0.45560	0.00046	2.607	25.20	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	2.29450	0.00229	0.39320	0.00039	2.294	25.20	0.01	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.31760	14.31760	13.63760	13.63760		19.05	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	73.36680	0.07337	208.62220	0.20862	73.367	17.36	0.14	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	967.19280	0.96719	1,498.61100	1.49861	967.193	20.91	0.70	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	78.76970	0.07877	20.25350	0.02025	78.770	23.32	0.12	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.34800	14.34800	13.66650	13.66650		19.15	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	896.07260	0.89607	1,398.60100	1.39860	896.073	20.50	0.65	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	85.39030	0.08539	26.39390	0.02639	85.390	23.48	0.12	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.35630	14.35630	13.67430	13.67430		19.22	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	936.50820	0.93651	475.44900	0.47545	936.508	17.99	0.76	0.00	0	21,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	557.21010	0.55721	249.81890	0.24982	557.210	19.05	0.55	0.00	0	31,500.00
\$ / R	On 17/11/2016	Any day expiry			14.37570	14.37570	13.69270	13.69270		19.20	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	110.54990	0.11055	257.32250	0.25732	110.550	17.81	0.16	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,422.39880	1.42240	1,983.78700	1.98379	1,422.399	21.85	0.77	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	60.53980	0.06054	15.95010	0.01595	60.540	24.65	0.08	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.40610	14.40610	13.72160	13.72160		19.24	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	12.56500	0.01256	23.04530	0.02305	12.565	19.86	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	183.00220	0.18300	380.11770	0.38012	183.002	18.01	0.23	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	18.49400	0.01849	2.83820	0.00284	18.494	28.43	0.02	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.45120	14.45120	13.76360	13.76360		19.37	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.46530	14.46530	13.77680	13.77680		19.34	0.00	420,549,666.90	29,073	100,666.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	17.27450	0.01727	28.08590	0.02809	17.275	19.29	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.50	Put	47.53700	0.04754	90.47860	0.09048	47.537	18.08	0.07	0.00	0	24,146.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	53.76810	0.05377	106.54520	0.10655	53.768	17.92	0.08	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	100.79330	0.10079	208.67410	0.20867	100.793	17.70	0.13	0.00	0	148,350.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	142.79980	0.14280	286.16330	0.28616	142.800	17.86	0.17	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,295.64830	1.29565	771.71770	0.77172	1,295.648	17.94	0.80	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	170.34830	0.17035	334.91770	0.33492	170.348	17.94	0.20	8,016,008.73	2,800	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	172.79960	0.17280	339.18670	0.33919	172.800	17.95	0.20	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	212.55900	0.21256	407.03330	0.40703	212.559	18.06	0.23	0.00	0	24,296.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	1,043.41010	1.04341	585.17570	0.58518	1,043.410	18.33	0.72	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	278.11010	0.27811	508.37570	0.50838	278.110	18.33	0.28	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	296.25210	0.29625	535.60230	0.53560	296.252	18.39	0.29	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	303.70790	0.30371	547.08030	0.54708	303.708	18.42	0.30	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	862.87800	0.86288	464.04430	0.46404	862.878	18.73	0.64	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	397.57800	0.39758	687.24430	0.68724	397.578	18.73	0.36	333,834,926.46	64,400	86,390.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	819.01540	0.81902	436.14440	0.43614	819.015	18.84	0.62	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	813.65830	0.81366	432.77070	0.43277	813.658	18.85	0.62	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	443.02900	0.44303	0.00000	0.00000	443.029	18.87	0.38	31,125,948.67	5,600	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	766.68450	0.76668	403.53030	0.40353	766.684	18.97	0.59	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	491.24840	0.49125	820.49820	0.82050	491.248	19.00	0.41	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	542.18890	0.54219	891.05760	0.89106	542.189	19.14	0.44	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	623.57150	0.62357	1,001.47870	1.00148	623.572	19.34	0.47	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	652.69090	0.65269	1,039.29520	1.03930	652.691	19.43	0.49	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	731.31080	0.73131	1,139.80170	1.13980	731.311	19.66	0.52	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	775.33260	0.77533	1,195.15080	1.19515	775.333	19.78	0.53	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	840.17660	0.84018	1,275.60850	1.27561	840.177	19.96	0.56	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	962.88880	0.96289	1,423.40780	1.42341	962.889	20.30	0.60	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	442.30480	0.44230	216.80480	0.21680	442.305	20.34	0.40	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	977.00480	0.97700	1,440.00480	1.44000	977.005	20.34	0.60	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,122.35670	1.12236	1,608.85220	1.60885	1,122.357	20.73	0.64	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,129.81470	1.12981	1,617.42410	1.61742	1,129.815	20.75	0.64	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	340.03660	0.34004	159.19700	0.15920	340.037	21.13	0.32	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,274.73660	1.27474	1,782.39700	1.78240	1,274.737	21.13	0.68	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	318.60240	0.31860	147.51390	0.14751	318.602	21.32	0.30	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,353.30240	1.35330	1,870.71390	1.87071	1,353.302	21.32	0.70	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,409.16650	1.40917	1,933.08950	1.93309	1,409.166	21.46	0.71	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,497.73940	1.49774	2,031.96200	2.03196	1,497.739	21.66	0.72	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,595.94840	1.59595	2,140.91920	2.14092	1,595.948	21.86	0.74	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	252.69740	0.25270	113.43030	0.11343	252.697	21.95	0.25	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	228.78960	0.22879	101.57190	0.10157	228.790	22.20	0.23	0.00	0	24,146.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,763.48960	1.76349	2,324.77190	2.32477	1,763.490	22.20	0.77	716,317,294.14	64,400	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	186.76970	0.18677	82.04420	0.08204	186.770	22.73	0.19	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,173.15630	2.17316	2,768.55520	2.76856	2,173.156	23.01	0.82	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,226.80970	2.22681	2,826.25250	2.82625	2,226.810	23.11	0.83	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	160.05450	0.16005	72.30870	0.07231	160.055	23.14	0.17	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,371.15620	2.37116	2,980.60690	2.98061	2,371.156	23.38	0.84	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	139.27340	0.13927	64.83080	0.06483	139.273	23.52	0.15	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	127.64460	0.12764	60.67460	0.06067	127.645	23.76	0.14	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	123.76450	0.12376	59.29090	0.05929	123.765	23.85	0.13	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	120.75600	0.12076	58.22010	0.05822	120.756	23.91	0.13	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	101.13470	0.10113	0.00000	0.00000	101.135	24.96	0.11	8,810,480.45	5,600	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	96.70660	0.09671	47.11590	0.04712	96.707	25.26	0.10	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	90.82150	0.09082	42.92390	0.04292	90.821	25.71	0.10	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	89.78470	0.08978	41.76980	0.04177	89.785	25.80	0.10	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	80.17940	0.08018	31.40930	0.03141	80.179	26.67	0.09	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	78.53010	0.07853	29.70210	0.02970	78.530	26.84	0.08	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	77.46380	0.07746	28.61220	0.02861	77.464	26.95	0.08	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	76.94180	0.07694	28.08130	0.02808	76.942	27.01	0.08	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	49.18200	0.04918	13.40530	0.01341	49.182	27.93	0.05	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	45.81440	0.04581	12.26790	0.01227	45.814	27.93	0.05	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	45.09560	0.04510	12.02780	0.01203	45.096	27.93	0.05	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	40.02840	0.04003	10.36350	0.01036	40.028	27.93	0.05	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	36.94950	0.03695	9.37770	0.00938	36.949	27.93	0.04	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	25.63320	0.02563	5.94210	0.00594	25.633	27.93	0.03	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	24.59930	0.02460	5.64480	0.00564	24.599	27.93	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	23.41030	0.02341	5.30680	0.00531	23.410	27.93	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	20.84250	0.02084	4.59150	0.00459	20.843	27.93	0.03	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	18.69750	0.01870	4.01060	0.00401	18.698	27.93	0.02	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	17.48290	0.01748	3.68880	0.00369	17.483	27.93	0.02	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	15.53450	0.01553	3.18430	0.00318	15.535	27.93	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	14.76390	0.01476	2.98900	0.00299	14.764	27.93	0.02	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	9.28320	0.00928	1.67900	0.00168	9.283	27.93	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	6.89420	0.00689	1.16050	0.00116	6.894	27.93	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	6.53880	0.00654	1.08670	0.00109	6.539	27.93	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.53580	14.53580	13.84250	13.84250		19.47	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	404.74410	0.40474	674.97170	0.67497	404.744	18.54	0.34	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	273.07780	0.27308	129.32410	0.12932	273.078	22.35	0.24	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.56970	14.56970	13.87400	13.87400		19.44	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	485.85030	0.48585	776.58930	0.77659	485.850	18.74	0.37	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	354.99150	0.35499	177.97530	0.17798	354.992	21.78	0.29	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.70210	14.70210	13.99750	13.99750		19.49	0.00	34,064,765.70	2,317	30,576.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	42.60550	0.04261	94.11440	0.09411	42.606	16.27	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,187.87310	1.18787	1,617.42750	1.61743	1,187.873	20.32	0.56	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,278.74420	1.27874	1,723.28590	1.72329	1,278.744	20.52	0.58	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,529.03640	1.52904	2,004.47930	2.00448	1,529.036	21.09	0.63	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,559.53240	1.55953	2,038.24650	2.03825	1,559.532	21.15	0.64	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,379.45910	2.37946	2,930.97420	2.93097	2,379.459	22.69	0.76	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	180.78710	0.18079	98.68200	0.09868	180.787	25.69	0.14	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	180.32030	0.18032	98.07570	0.09808	180.320	25.71	0.14	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	157.42730	0.15743	69.12680	0.06913	157.427	26.95	0.12	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	132.74540	0.13275	54.25010	0.05425	132.745	27.17	0.10	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	42.95240	0.04295	13.92020	0.01392	42.952	27.17	0.04	0.00	0	1,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 12/04/2017	Any day expiry		14.78640	14.78640		14.07640	14.07640		19.38	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	476.48920	0.47649	728.66120	0.72866	476.489	18.19	0.32	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	358.72440	0.35872	208.02110	0.20802	358.724	22.76	0.25	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry		14.82300	14.82300		14.11060	14.11060		19.36	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	547.73720	0.54774	821.70000	0.82170	547.737	18.28	0.34	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	442.67490	0.44267	260.39420	0.26039	442.675	22.15	0.29	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		14.97950	14.97950		14.25610	14.25610		19.27	0.00	886,037,425.00	59,150	149,771.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	628.59880	0.62860	917.89500	0.91790	628.599	18.17	0.35	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	988.88810	0.98889	1,351.87960	1.35188	988.888	19.18	0.45	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,380.71390	1.38071	1,809.21740	1.80922	1,380.714	20.04	0.54	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,577.84900	1.57785	2,032.02470	2.03202	1,577.849	20.43	0.58	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	560.77230	0.56077	355.79840	0.35580	560.772	21.81	0.32	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	362.06060	0.36206	241.38780	0.24139	362.061	23.82	0.22	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	325.19940	0.32520	212.29620	0.21230	325.199	24.79	0.19	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	252.51150	0.25251	129.66180	0.12966	252.512	26.34	0.15	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry		15.04610	15.04610		14.31750	14.31750		19.32	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	520.09870	0.52010	762.96050	0.76296	520.099	17.91	0.30	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	421.83210	0.42183	286.53580	0.28654	421.832	23.33	0.24	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future		15.24400	15.24400		14.50060	14.50060		19.49	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future		15.51270	15.51270		14.75000	14.75000		20.20	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future		15.78150	15.78150		14.99950	14.99950		20.63	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future		16.05020	16.05020		15.24890	15.24890		20.99	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	584.62610	0.58463	744.56090	0.74456	584.626	18.76	0.22	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		14.21160	14.21160		13.53840	13.53840		21.80	0.00	554,252.40	39	589.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		14.46530	14.46530		13.77680	13.77680		19.34	0.00	72,326.50	5	143.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future		14.70210	14.70210		13.99750	13.99750		19.49	0.00	0.00	0	54.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future		14.97950	14.97950		14.25610	14.25610		19.27	0.00	0.00	0	3.00
£ / R	On 31/08/2016	Any day expiry		18.75550	18.75550		17.78760	17.78760		23.46	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry		18.78690	18.78690		17.81690	17.81690		21.26	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,417.66090	2.41766	3,383.35390	3.38335	2,417.661	26.51	0.99	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.00190	0.00000	0.00050	0.00000	0.002	35.87	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		18.83020	18.83020		17.85700	17.85700		20.25	0.00	38,846,702.60	2,063	47,235.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	443.52290	0.44352	1,092.07100	1.09207	443.523	20.30	0.52	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	3.91090	0.00391	0.70550	0.00071	3.911	27.60	0.01	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	3.60680	0.00361	0.22190	0.00022	3.607	33.63	0.01	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	1.40750	0.00141	0.00740	0.00001	1.408	38.72	0.00	0.00	0	800.00
£ / R	On 05/10/2016	Any day expiry		18.89810	18.89810		17.83080	17.83080		19.40	0.00	0.00	0	112.00
£ / R	On 19/12/2016	Foreign Exchange Future		19.20450	19.20450		18.20760	18.20760		18.65	0.00	80,178,787.50	4,175	13,096.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	123.78840	0.12379	236.65870	0.23666	123.788	18.11	0.12	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,429.20930	2.42921	3,266.01170	3.26601	2,429.209	20.60	0.81	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	48.37320	0.04837	33.17520	0.03318	48.373	24.41	0.05	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future		19.55840	19.55840		18.53530	18.53530		18.51	0.00	586,752.00	30	1,260.00

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		19.73840	19.73840		18.70560	18.70560		18.61	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future		19.97050	19.97050		18.92120	18.92120			0.00	1,191,400,089.00	59,658	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future		20.77520	20.77520		19.66790	19.66790		18.29	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14142	0.14142		0.13526	0.13526		59.96	0.00	848.50	6	18,271.00
¥ / R	On 19/12/2016	Foreign Exchange Future		0.14454	0.14454		0.13822	0.13822		31.71	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future		0.14754	0.14754		0.14104	0.14104		34.20	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.15103	0.15103		0.14433	0.14433		32.89	0.00	0.00	0	0.00
€ / R	On 26/08/2016	Any day expiry		15.91380	15.91380		15.25670	15.25670		25.92	0.00	0.00	0	39.00
€ / R	On 19/09/2016	Foreign Exchange Future		15.99650	15.99650		15.33900	15.33900		20.31	0.00	13,469,053.00	842	34,101.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	32.07630	0.03208	77.78220	0.07778	32.076	19.95	0.08	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	440.17210	0.44017	105.69300	0.10569	440.172	20.01	0.60	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	134.65120	0.13465	15.66910	0.01567	134.651	22.04	0.25	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry		16.04190	16.04190		15.38220	15.38220		19.84	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future		16.35020	16.35020		15.67390	15.67390		18.67	0.00	703,058.60	43	17,728.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	628.43370	0.62843	315.34360	0.31534	628.434	18.90	0.49	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,040.06240	1.04006	1,460.80650	1.46081	1,040.062	19.52	0.60	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	22.42280	0.02242	4.01730	0.00402	22.423	25.63	0.03	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future		16.68540	16.68540		15.98970	15.98970		18.50	0.00	0.00	0	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future		17.07850	17.07850		16.36000	16.36000		18.63	0.00	382,626,714.00	22,404	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future		17.44850	17.44850		16.70540	16.70540		18.93	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		99.35085	99.35085		97.28288	97.28288			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		96.46979	96.46979		94.33091	94.33091			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		95.26504	95.26504		93.07435	93.07435			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		97.34860	97.34860		95.13989	95.13989			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.08618	100.08618		100.06675	100.06675			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.05411	100.05411		100.00553	100.00553			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.71103	99.71103		99.62617	99.62617			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.79149	99.79149		99.66878	99.66878			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.10790	100.10790		99.93648	99.93648			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.42547	99.42547		99.20580	99.20580			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		99.12496	99.12496		98.85447	98.85447			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		99.23792	99.23792		98.89400	98.89400			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		98.82772	98.82772		97.78216	97.78216			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		98.22830	98.22830		97.12168	97.12168			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		97.59211	97.59211		96.42574	96.42574			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		97.92480	97.92480		96.69421	96.69421			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future		499.82300	499.82300		508.55700	508.55700			0.00	0.00	0	14.00

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
AL37	On 02/02/2017	Index Future	509.52100		509.52100		518.42700	518.42700			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	574.17500		574.17500		594.21300	594.21300			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	585.31400		585.31400		605.74500	605.74500			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	522.12700		522.12700		542.74200	542.74200			0.00	0.00	0	721.00
ALBI	On 02/02/2017	Index Future	532.25700		532.25700		553.27500	553.27500			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	543.05100		543.05100		564.49600	564.49600			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.81280	10.81280		10.35060	10.35060			16.59	0.00	6,379,552.00	590	10,668.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.97930	10.97930		10.50690	10.50690			14.48	0.00	32,937.90	3	1,015.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.13860	11.13860		10.65570	10.65570			14.68	0.00	3,341,580.00	300	3,535.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.32610	11.32610		10.83150	10.83150			14.84	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.50640	11.50640		10.99790	10.99790			15.15	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.97850	10.97850		10.52110	10.52110			17.70	0.00	0.00	0	2,220.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.17950	11.17950		10.71120	10.71120			15.64	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.36780	11.36780		10.88800	10.88800			15.75	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.70200	14.70200		14.10270	14.10270			20.49	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.05110	15.05110		14.43340	14.43340			18.98	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.37880	15.37880		14.74260	14.74260			18.96	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.12880	2.12880		2.03350	2.03350			19.58	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.15720	2.15720		2.06070	2.06070			16.57	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.18330	2.18330		2.08550	2.08550			17.03	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.15060	2.15060		2.05440	2.05440			17.01	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.14870	2.14870		2.06110	2.06110			18.61	0.00	0.00	0	336.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.19670	2.19670		2.10660	2.10660			16.57	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

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
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.59257		77.03110		10.03604	80.68282			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.67704		78.52570		10.10200	82.24899			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.75022		76.32323		10.15652	80.12267			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	10.70001		81.20513		10.14351	85.42146			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.77889		82.78098		10.20465	87.08000			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.85149		80.19732		10.25885	84.58414			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	520.72000		520.72000		539.73900	539.73900			0.00	26,036,000.00	5	419.00
GOVI	On 02/02/2017	GOVI	530.82300		530.82300		550.21400	550.21400			0.00	0.00	0	26.00
GOVI	On 04/05/2017	GOVI	541.58800		541.58800		561.37300	561.37300			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.83310		1.83310		1.74640	1.74640		21.64	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.86770		1.86770		1.77880	1.77880		18.77	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.89940		1.89940		1.80830	1.80830		19.11	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.71583		128.71583		129.55279	129.55279			0.00	0.00	0	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	108.07178		108.07178		108.10430	108.10430			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	136.19170		136.19170		136.23310	136.23310			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	134.86526		134.86526		134.90569	134.90569			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	143.70427		143.70427		144.42823	144.42823			0.00	0.00	0	21,628.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future	250.96300		250.96300		251.44400	251.44400			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	255.84700		255.84700		256.33900	256.33900			0.00	0.00	0	55.00
IGOV	On 04/05/2017	Index Future	261.05000		261.05000		261.55300	261.55300			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	679.57100		679.57100		680.93000	680.93000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	692.77700		692.77700		694.16300	694.16300			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	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	0.00	0	1,000.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.13970		0.13970		0.13300	0.13300			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13980		0.13980		0.13280	0.13280			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14000		0.14000		0.13280	0.13280			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05900		0.05900		0.05430	0.05430			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.04010		0.04010		0.03870	0.03870			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.03920		0.03920		0.03830	0.03830			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.37890		10.37890		9.90900	9.90900		17.67	0.00	1,037,890.00	100	100.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.52340		10.52340		10.04440	10.04440		15.90	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.66590		10.66590		10.17660	10.17660		16.09	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.33820		1.33820		1.30660	1.30660			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.35380		1.35380		1.32130	1.32130			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.36830		1.36830		1.33520	1.33520			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.32500		1.32500		1.31900	1.31900			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.32760		1.32760		1.32160	1.32160			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.33030		1.33030		1.32420	1.32420			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12560		1.12560		1.13300	1.13300			0.00	0.00	0	13,321.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13030		1.13030		1.13770	1.13770			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13490		1.13490		1.14230	1.14230			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			9.06202		113.39065		8.50641	117.34394		8.84	0.00	4,057,684,410.25	35,785	95,070.00
R186	On 03/11/2016	Bond Future	8.30	Call	243.20000		0.24320		1,170.47000	1.17047	243.200	8.78	0.12	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	4,343.67000		4.34367		1,784.30000	1.78430	4,343.670	8.85	0.80	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	2,787.89000		2.78789		939.74000	0.93974	2,787.890	9.02	0.64	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	2,441.06000		2.44106		778.23000	0.77823	2,441.060	9.07	0.59	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	1,701.79000		1.70179		471.10000	0.47110	1,701.790	9.19	0.47	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,351.60000		2.35160		5,266.88000	5.26688	2,351.600	9.24	0.59	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 03/11/2016	Bond Future	9.40	Call	3,231.00000		3.23100	6,471.88000	6.47188	3,231.000		9.36	0.70	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			9.10977		110.28716	8.53168	114.31820			8.97	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	944.77000		0.94477	2,376.90000	2.37690	944.770		8.95	0.25	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	3,494.42000		3.49442	1,659.29000	1.65929	3,494.420		9.20	0.57	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,891.43000		1.89143	775.30000	0.77530	1,891.430		9.49	0.38	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	1,653.57000		1.65357	658.82000	0.65882	1,653.570		9.55	0.34	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			9.14658		112.52512	8.54484	116.63878			8.74	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			303.31579		303.31579	304.34133	304.34133				0.00	0.00	0	875.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			252.07192		252.07192	252.14787	252.14787				0.00	10,082,876.80	40	36,255.00
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			8.70336		96.90310	8.21037	99.22660			6.62	0.00	31,008,992.00	320	15,105.00
R2023	On 02/02/2017	Bond Future			8.75173		98.78314	8.23227	101.15260			6.37	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.77820		96.85211	8.23079	99.27037			6.33	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			7.82065		101.56104	7.43522	101.87490			0.90	0.00	29,249,579.52	288	30,174.00
R203	On 02/02/2017	Bond Future			7.83296		103.53155	7.27889	103.85248			0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			7.44145		101.45670	6.50514	101.78489			0.39	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			9.44215		91.38468	8.87943	95.38653				0.00	108,108,076.44	1,183	29,408.00
R2030	On 02/02/2017	Bond Future			9.49164		89.15168	8.91003	93.23210				0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.53523		90.96116	8.93416	95.12498				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			9.55943		90.42389	8.99727	94.70625			12.64	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.61171		92.17836	9.03164	96.54475			12.38	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.65443		89.88790	9.05598	94.34351			12.69	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			9.63485		95.18869	9.07823	99.87037				0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future			9.68860		97.03540	9.11466	101.80889				0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.72954		94.49786	9.13847	99.36885				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

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 03/11/2016	Bond Future		9.70165	91.72125		9.14561	96.38345		14.16	0.00	0.00	0	40,431.00
R2037	On 02/02/2017	Bond Future		9.75115	89.24444		9.17861	93.99802		14.53	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.79538	91.05585		9.20609	95.90649		14.30	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		8.03647	102.97616		7.65149	103.71612		2.18	0.00	106,889,254.08	1,038	28,913.00
R204	On 02/02/2017	Bond Future		8.06244	100.93333		7.62121	101.68860		1.98	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		8.03986	102.98131		7.52506	103.75264		1.71	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		9.72600	95.77677		9.17015	100.79632		14.89	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future		9.77476	93.12823		9.20271	98.24618		15.28	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.81832	95.01855		9.22988	100.24098		15.04	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		9.74993	92.86391		9.19434	97.93858		15.65	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future		9.79742	90.28408		9.22607	95.45817		16.08	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.83986	92.11657		9.25261	97.39629		15.85	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		9.72106	92.16562		9.17048	97.33636		16.30	0.00	40,552,872.80	440	61,284.00
R2048	On 02/02/2017	Bond Future		9.77028	93.95364		9.20405	99.22566		16.02	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.80802	91.41703		9.22657	96.79674		16.52	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		8.29960	99.38264		7.83006	100.66158		3.36	0.00	0.00	0	52,265.00
R207	On 02/02/2017	Bond Future		8.33856	97.66810		7.82393	98.97281		3.17	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,754.69000	1.75469	2,837.16000	2.83716	1,754.690	3.35	0.75	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.35774	99.64998		7.78964	100.98185		2.87	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		8.47227	94.50195		7.99975	96.15857		4.78	0.00	169,914,506.10	1,798	30,188.00
R208	On 02/02/2017	Bond Future		8.51679	96.33558		8.01088	98.02524		4.46	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		8.53900	94.88570		7.99555	96.61034		4.30	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			9.59415		71.46392		9.03859	75.36167		14.65	0.00	2,143,917.60	30	35,483.00
R209	On 03/11/2016	Bond Future	8.81	Call	281.24000		0.28124	1,228.51000	1.22851	281.240		14.55	0.13	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	338.94000		0.33894	1,399.50000	1.39950	338.940		14.58	0.15	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	4,441.03000		4.44103	1,952.61000	1.95261	4,441.030		14.69	0.78	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	4,383.47000		4.38347	1,916.65000	1.91665	4,383.470		14.70	0.78	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	2,901.21000		2.90121	1,073.04000	1.07304	2,901.210		14.96	0.63	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,369.73000		1.36973	0.00000	0.00000	1,369.730		15.03	0.41	3,606,396.08	120	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	2,436.45000		2.43645	844.04000	0.84404	2,436.450		15.06	0.57	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.64003		72.85058	9.06901	76.82468			14.40	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.67743		71.17653	9.09071	75.23179			14.80	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			188.58486		188.58486	188.64317	188.64317				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			141.70983		141.70983	141.90030	141.90030				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			148.33348		148.33348	148.60383	148.60383				0.00	0.00	0	3,838.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.47331		82.15046	8.91117	86.02914			12.32	0.00	135,794,710.38	1,653	42,168.00
R213	On 02/02/2017	Bond Future			9.52473		83.74430	8.94464	87.69903			12.07	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.56292		81.88899	8.96488	85.92460			12.39	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			9.67488		71.70582	9.11949	75.78456			15.57	0.00	0.00	0	29,396.00
R214	On 02/02/2017	Bond Future			9.72250		73.09698	9.15176	77.25562			15.32	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.75877		71.27961	9.17304	75.52313			15.78	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			24,959.12000		24,959.12000	23,856.38000	23,856.38000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			25,432.55000		25,432.55000	24,304.74000	24,304.74000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
SGD / R	On 19/09/2016	Foreign Exchange Future	10.48330	10.48330	10.02970	10.02970			18.13	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.66670	10.66670	10.20390	10.20390			15.90	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.79220	4.79220	4.58590	4.58590			16.42	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.78250	4.78250	4.57450	4.57450			14.36	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.40430	1.40430	1.34750	1.34750				0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.34190	1.34190	1.28750	1.28750				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.29030	1.29030	1.23760	1.23760				0.00	0.00	0	0.00
Total for Derivatives :											13,248,373,183.48	704,051	3 767 260.00
Grand Total:											13,248,373,183.48	704,051	3 767 260.00