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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 19/09/2016

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 19/09/2016	Foreign Exchange Future	14.00750	14.00750		14.29170	14.29170		21.90	0.00	1,494,152,010.00	106,668	0.00
\$ / R	On 22/09/2016	Any day expiry	14.03020	14.03020		14.29450	14.29450		28.86	0.00	0.00	0	0.00
\$ / R	On 27/09/2016	Any day expiry	14.04410	14.04410		14.30840	14.30840		22.64	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry	14.04680	14.04680		14.31120	14.31120		22.23	0.00	0.00	0	1,050.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.12930	0.00013	0.10070	0.00010	34.68	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	23.87820	0.02388	11.94840	0.01195	20.66	0.11	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.06780	0.00007	0.32970	0.00033	47.53	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.04250	0.00004	0.30450	0.00030	47.53	0.00	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry	14.04960	14.04960		14.31400	14.31400		21.88	0.00	0.00	0	12,740.00
\$ / R	On 30/09/2016	Any day expiry	14.05230	14.05230		14.31680	14.31680		21.60	0.00	0.00	0	2,870.00
\$ / R	On 30/09/2016	Any day expiry	14.25	Call	134.35810	0.13436	266.72070	0.26672	22.36	0.37	0.00	0	20,000.00
\$ / R	On 30/09/2016	Any day expiry	15.00	Call	20.15030	0.02015	53.97450	0.05397	25.55	0.07	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.06060	14.06060		14.32520	14.32520		20.39	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	14.30	Call	135.47630	0.13548	259.52380	0.25952	21.31	0.35	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.45	Call	96.78450	0.09678	197.00680	0.19701	21.87	0.27	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	616.12610	0.61613	429.55150	0.42955	22.46	0.80	0.00	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 03/10/2016	Any day expiry	14.76	Call	46.66920	0.04667	107.25100	0.10725	46.669	23.02	0.15	0.00	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry			14.06330	14.06330	14.32800	14.32800		20.27	0.00	0.00	0	0.00
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	610.66290	0.61066	426.46000	0.42646	610.663	22.29	0.79	0.00	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry			14.06610	14.06610	14.33080	14.33080		20.18	0.00	0.00	0	56.00
\$ / R	On 07/10/2016	Any day expiry			14.07160	14.07160	13.72460	13.72460		21.56	0.00	0.00	0	0.00
\$ / R	On 07/10/2016	Any day expiry	13.85	Put	165.30880	0.16531	0.00000	0.00000	165.309	21.13	0.36	393,950,918.40	80,000	40,000.00
\$ / R	On 10/10/2016	Any day expiry			14.07980	14.07980	14.34490	14.34490		20.69	0.00	0.00	0	1,200.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	389.12080	0.38912	581.25740	0.58126	389.121	20.30	0.63	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	371.68730	0.37169	559.91290	0.55991	371.687	20.35	0.61	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	210.13620	0.21014	346.62040	0.34662	210.136	21.19	0.42	0.00	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry			14.08530	14.08530	14.35050	14.35050		20.53	0.00	0.00	0	0.00
\$ / R	On 13/10/2016	Any day expiry			14.08810	14.08810	14.35330	14.35330		20.44	0.00	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	169.24990	0.16925	279.83270	0.27983	169.250	21.55	0.34	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	521.14990	0.52115	366.53270	0.36653	521.150	21.55	0.66	0.00	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry			14.09080	14.09080	14.35610	14.35610		20.37	0.00	0.00	0	832.00
\$ / R	On 19/10/2016	Any day expiry			14.10460	14.10460	14.37010	14.37010		19.80	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	162.33470	0.16233	260.40160	0.26040	162.335	21.33	0.30	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.12370	14.12370	14.38960	14.38960		19.47	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	2.15270	0.00215	1.85820	0.00186	2.153	22.97	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	103.01860	0.10302	59.97280	0.05997	103.019	18.46	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	1.65550	0.00166	3.14730	0.00315	1.656	32.78	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	1.44960	0.00145	2.77730	0.00278	1.450	32.78	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.12650	14.12650	14.39240	14.39240		19.45	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	55.61510	0.05562	29.03420	0.02903	55.615	18.15	0.13	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	428.38930	0.42839	303.57950	0.30358	428.389	19.90	0.54	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	121.62200	0.12162	192.92740	0.19293	121.622	21.95	0.22	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,039.84980	1.03985	838.56860	0.83857	1,039.850	22.21	0.80	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	20.84500	0.02084	41.94390	0.04194	20.845	24.12	0.05	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.15650	14.15650	14.42300	14.42300		20.37	0.00	0.00	0	14.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	974.44940	0.97445	790.30400	0.79030	974.449	22.40	0.73	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	36.56180	0.03656	60.14690	0.06015	36.562	25.40	0.07	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.16470	14.16470	14.43130	14.43130		20.31	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	748.17190	0.74817	955.36420	0.95536	748.172	19.37	0.72	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	398.29450	0.39829	543.05940	0.54306	398.294	20.56	0.48	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry			14.18380	14.18380	14.45080	14.45080		20.11	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	103.82960	0.10383	68.76860	0.06877	103.830	18.67	0.17	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,530.97050	1.53097	1,316.21450	1.31621	1,530.970	23.46	0.83	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	25.66870	0.02567	41.11580	0.04112	25.669	26.28	0.04	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.21370	14.21370	14.48130	14.48130		19.77	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.18220	0.01018	8.05160	0.00805	10.182	21.24	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	179.96800	0.17997	126.76880	0.12677	179.968	18.58	0.25	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	2.62410	0.00262	6.47480	0.00647	2.624	27.03	0.01	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			14.25180	14.25180	14.52000	14.52000		20.01	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	866.47400	0.86647	708.75010	0.70875	866.474	21.05	0.61	0.00	0	15,000.00

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 13/12/2016	Any day expiry		14.25450	14.25450		14.52270	14.52270		20.01	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		14.25720	14.25720		14.52550	14.52550		20.00	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.27080	14.27080		14.53930	14.53930		20.21	0.00	1,117,517,806.40	78,308	505,763.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	16.34800	0.01635	12.45430	0.01245	16.348	20.49	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	49.31190	0.04931	38.90530	0.03891	49.312	18.45	0.08	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	105.93100	0.10593	73.92030	0.07392	105.931	18.69	0.15	0.00	0	151,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	151.60740	0.15161	108.78810	0.10879	151.607	18.84	0.19	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,113.10880	1.11311	1,331.54840	1.33155	1,113.109	18.95	0.78	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	182.30880	0.18231	132.24840	0.13225	182.309	18.95	0.22	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	185.14730	0.18515	134.35490	0.13435	185.147	18.96	0.23	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	231.24880	0.23125	168.89720	0.16890	231.249	19.17	0.27	456,393.60	120	25,686.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	874.03220	0.87403	1,065.06220	1.06506	874.032	19.45	0.68	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	303.23220	0.30323	225.76220	0.22576	303.232	19.45	0.32	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	323.13090	0.32313	242.17960	0.24218	323.131	19.52	0.33	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	331.30250	0.33130	248.95150	0.24895	331.303	19.54	0.34	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	704.82160	0.70482	874.64080	0.87464	704.822	19.86	0.60	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	434.02160	0.43402	335.34080	0.33534	434.022	19.86	0.40	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	664.26690	0.66427	828.37160	0.82837	664.267	19.97	0.57	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	659.33100	0.65933	822.71940	0.82272	659.331	19.99	0.57	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	483.62430	0.48362	377.79940	0.37780	483.624	20.00	0.43	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	493.89860	0.49390	386.64510	0.38665	493.899	20.03	0.44	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	616.21180	0.61621	773.18700	0.77319	616.212	20.11	0.55	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	536.14820	0.53615	423.20160	0.42320	536.148	20.14	0.46	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	563.48300	0.56348	446.99810	0.44700	563.483	20.21	0.47	0.00	0	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	592.25470	0.59225	471.51340	0.47151	592.255	20.30	0.49	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	609.84790	0.60985	486.56850	0.48657	609.848	20.36	0.50	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	546.56900	0.54657	690.94470	0.69094	546.569	20.38	0.50	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	682.65640	0.68266	549.32540	0.54933	682.656	20.59	0.53	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	484.91010	0.48491	615.95060	0.61595	484.910	20.69	0.46	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	714.11010	0.71411	576.65060	0.57665	714.110	20.69	0.54	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	798.81620	0.79882	651.88770	0.65189	798.816	20.93	0.57	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	818.94200	0.81894	670.02810	0.67003	818.942	20.99	0.58	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	420.08090	0.42008	537.70240	0.53770	420.081	21.05	0.41	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	846.10490	0.84610	694.57900	0.69458	846.105	21.07	0.59	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	916.21440	0.91621	757.69830	0.75770	916.214	21.28	0.61	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	370.11690	0.37012	476.03550	0.47604	370.117	21.41	0.37	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	333.52210	0.33352	430.34610	0.43035	333.522	21.71	0.34	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,062.72210	1.06272	891.04610	0.89105	1,062.722	21.71	0.66	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	309.66510	0.30967	400.83280	0.40083	309.665	21.92	0.32	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	287.56670	0.28757	373.35580	0.37336	287.567	22.13	0.30	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,216.76670	1.21677	1,034.05580	1.03406	1,216.767	22.13	0.70	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,224.65110	1.22465	1,041.41500	1.04141	1,224.651	22.15	0.70	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	271.07760	0.27108	352.76100	0.35276	271.078	22.30	0.29	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	248.18970	0.24819	324.03520	0.32404	248.190	22.56	0.27	0.00	0	26,053.00

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	15.40	Put	1,377.38970	1.37739	1,184.73520	1.18474	1,377.390	22.56	0.73	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	233.49340	0.23349	306.24510	0.30625	233.493	22.70	0.25	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,459.15980	1.45916	1,262.66160	1.26266	1,459.160	22.74	0.75	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,517.21860	1.51722	1,318.15430	1.31815	1,517.219	22.87	0.76	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,609.73390	1.60973	1,406.83360	1.40683	1,609.734	23.07	0.78	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,712.31240	1.71231	1,505.11330	1.50511	1,712.312	23.28	0.79	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	176.33080	0.17633	235.70240	0.23570	176.331	23.37	0.20	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	157.52690	0.15753	211.44970	0.21145	157.527	23.65	0.18	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,886.72690	1.88673	1,672.14970	1.67215	1,886.727	23.65	0.82	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	145.10140	0.14510	195.33170	0.19533	145.101	23.84	0.17	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	125.12770	0.12513	169.26430	0.16926	125.128	24.21	0.15	0.00	0	44,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,310.49830	2.31050	2,081.78980	2.08179	2,310.498	24.50	0.87	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,365.75130	2.36575	2,135.52740	2.13553	2,365.751	24.60	0.87	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	105.01890	0.10502	142.80360	0.14280	105.019	24.64	0.13	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,514.15200	2.51415	2,280.16600	2.28017	2,514.152	24.89	0.88	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	89.68330	0.08968	122.46260	0.12246	89.683	25.04	0.11	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	82.78780	0.08279	111.19020	0.11119	82.788	25.42	0.10	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	80.64470	0.08064	107.44690	0.10745	80.645	25.56	0.10	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	78.98770	0.07899	104.55290	0.10455	78.988	25.68	0.10	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	65.18140	0.06518	83.81990	0.08382	65.181	26.82	0.08	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	61.94740	0.06195	79.53250	0.07953	61.947	27.14	0.08	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	57.67350	0.05767	73.86620	0.07387	57.674	27.61	0.07	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	56.92400	0.05692	72.87290	0.07287	56.924	27.70	0.07	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	50.02560	0.05003	63.72900	0.06373	50.026	28.61	0.06	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	48.84950	0.04885	62.17070	0.06217	48.849	28.78	0.06	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	48.09140	0.04809	61.16580	0.06117	48.091	28.90	0.06	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	47.72020	0.04772	60.67370	0.06067	47.720	28.96	0.06	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	24.81780	0.02482	39.61770	0.03962	24.818	29.19	0.03	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	22.83190	0.02283	36.68280	0.03668	22.832	29.19	0.03	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	22.41120	0.02241	36.05850	0.03606	22.411	29.19	0.03	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	19.47910	0.01948	31.68090	0.03168	19.479	29.19	0.03	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	17.72820	0.01773	29.04250	0.02904	17.728	29.19	0.02	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	11.52530	0.01153	19.51170	0.01951	11.525	29.19	0.02	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	10.97950	0.01098	18.65640	0.01866	10.980	29.19	0.02	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	10.35680	0.01036	17.67640	0.01768	10.357	29.19	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	9.03130	0.00903	15.57480	0.01557	9.031	29.19	0.01	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	7.94580	0.00795	13.83600	0.01384	7.946	29.19	0.01	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	7.34060	0.00734	12.85870	0.01286	7.341	29.19	0.01	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	6.38560	0.00639	11.30360	0.01130	6.386	29.19	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	6.01360	0.00601	10.69320	0.01069	6.014	29.19	0.01	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	3.47740	0.00348	6.44160	0.00644	3.477	29.19	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	2.44690	0.00245	4.65210	0.00465	2.447	29.19	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	2.29860	0.00230	4.39030	0.00439	2.299	29.19	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.34000	14.34000	14.61010	14.61010		20.15	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 13/01/2017	Any day expiry	13.95	Put	444.74150	0.44474	349.17860	0.34918	444.742	19.51	0.38	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	198.92790	0.19893	257.47670	0.25748	198.928	23.46	0.20	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.37330	14.37330	14.64410	14.64410		20.04	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	532.80600	0.53281	427.08660	0.42709	532.806	19.65	0.41	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	271.24510	0.27125	341.55060	0.34155	271.245	22.83	0.25	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.50370	14.50370	14.77730	14.77730		20.01	0.00	86,369,533.50	5,955	91,391.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	53.49240	0.05349	34.18370	0.03418	53.492	17.34	0.07	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	187.23340	0.18723	140.10960	0.14011	187.233	18.33	0.18	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	580.43120	0.58043	475.93490	0.47593	580.431	19.39	0.39	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	741.08910	0.74109	619.92810	0.61993	741.089	19.85	0.45	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	889.75460	0.88975	754.91690	0.75492	889.755	20.24	0.50	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,279.56420	1.27956	1,116.10760	1.11611	1,279.564	21.17	0.60	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,374.93060	1.37493	1,205.22120	1.20522	1,374.931	21.39	0.62	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,635.43770	1.63544	1,451.09260	1.45109	1,635.438	21.98	0.67	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,667.02660	1.66703	1,481.18430	1.48118	1,667.027	22.05	0.68	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	418.45950	0.41846	504.00930	0.50401	418.459	22.15	0.32	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	340.35220	0.34035	414.70440	0.41470	340.352	22.80	0.26	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,508.99890	2.50900	2,295.31970	2.29532	2,508.999	23.55	0.79	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	201.87450	0.20187	248.98710	0.24899	201.875	24.34	0.17	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	140.80230	0.14080	165.82450	0.16582	140.802	26.82	0.12	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	140.41590	0.14042	165.34940	0.16535	140.416	26.85	0.12	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	115.74860	0.11575	142.24640	0.14225	115.749	27.78	0.10	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	92.77300	0.09277	124.58230	0.12458	92.773	27.78	0.08	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	26.67600	0.02668	38.49110	0.03849	26.676	27.78	0.03	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.58730	14.58730	14.86250	14.86250		20.13	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	537.73250	0.53773	445.91590	0.44592	537.733	19.17	0.35	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	297.11980	0.29712	357.38340	0.35738	297.120	23.70	0.22	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.62350	14.62350	14.89940	14.89940		20.11	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	620.89650	0.62090	517.43090	0.51743	620.897	19.38	0.38	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	376.46790	0.37647	448.03770	0.44804	376.468	23.14	0.26	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.77690	14.77690	15.05560	15.05560		20.02	0.00	147,769.00	10	149,181.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	530.49340	0.53049	446.82640	0.44683	530.493	18.83	0.31	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	654.24760	0.65425	554.96330	0.55496	654.248	19.10	0.36	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	689.01500	0.68901	584.18600	0.58419	689.015	19.20	0.37	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	714.41210	0.71441	605.58730	0.60559	714.412	19.27	0.38	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,090.29890	1.09030	950.65500	0.95066	1,090.299	20.21	0.48	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,495.78870	1.49579	1,332.93340	1.33293	1,495.789	21.03	0.57	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	696.46290	0.69646	801.06450	0.80106	696.463	21.43	0.40	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,699.56290	1.69956	1,525.46450	1.52546	1,699.563	21.43	0.60	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	619.96760	0.61997	714.13060	0.71413	619.968	21.90	0.36	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	585.47250	0.58547	674.92170	0.67492	585.473	22.13	0.34	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	493.90190	0.49390	572.68290	0.57268	493.902	22.73	0.30	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	316.58540	0.31659	359.49930	0.35950	316.585	24.84	0.20	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	282.40540	0.28241	319.67570	0.31968	282.405	25.79	0.18	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	203.00370	0.20300	249.17030	0.24917	203.004	26.83	0.13	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.84180	14.84180	15.12210	15.12210		20.15	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	598.40700	0.59841	508.27880	0.50828	598.407	18.99	0.33	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	375.15030	0.37515	428.63710	0.42864	375.150	24.35	0.22	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.03380	15.03380	15.31910	15.31910		20.34	0.00	4,961,154.00	330	2,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	230.03460	0.23003	178.22110	0.17822	230.035	17.67	0.15	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	556.55960	0.55656	472.77030	0.47277	556.560	18.86	0.29	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.37030	15.37030	15.65150	15.65150		20.92	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.70960	15.70960	15.98540	15.98540		21.38	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.04880	16.04880	16.31940	16.31940		21.74	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	588.74030	0.58874	521.27100	0.52127	588.740	19.19	0.22	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.00750	14.00750	14.29170	14.29170		21.90	0.00	504,270.00	36	0.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.27080	14.27080	14.53930	14.53930		20.21	0.00	656,456.80	46	385.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.50370	14.50370	14.77730	14.77730		20.01	0.00	0.00	0	62.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.77690	14.77690	15.05560	15.05560		20.02	0.00	0.00	0	0.00
£ / R	On 19/09/2016	Foreign Exchange Future			18.33110	18.33110	18.69930	18.69930		11.23	0.00	397,583,227.90	21,689	0.00
£ / R	On 05/10/2016	Any day expiry			18.38040	18.38040	18.75810	18.75810		17.93	0.00	92,075.00	5	117.00
£ / R	On 27/10/2016	Any day expiry			18.46640	18.46640	18.84590	18.84590		17.52	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			18.66990	18.66990	19.05310	19.05310		18.13	0.00	63,589,679.40	3,406	57,593.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	128.91680	0.12892	95.39410	0.09539	128.917	17.27	0.15	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,829.26060	2.82926	2,507.66170	2.50766	2,829.261	20.70	0.90	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	40.44490	0.04044	49.52140	0.04952	40.445	29.41	0.04	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.01280	19.01280	19.40380	19.40380		18.44	0.00	0.00	0	3,511.00
£ / R	On 25/04/2017	Any day expiry			19.19120	19.19120	19.58530	19.58530		18.99	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			19.41410	19.41410	19.81270	19.81270			0.00	0.00	0	12,625.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.28490	20.28490	20.68800	20.68800		19.75	0.00	0.00	0	0.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13778	0.13778	0.13979	0.13979		20.43	0.00	2,479.97	18	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14077	0.14077	0.14276	0.14276		20.03	0.00	2,533.93	18	21,495.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14369	0.14369	0.14572	0.14572		19.50	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14709	0.14709	0.14917	0.14917		19.84	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.15034	0.15034	0.15249	0.15249		20.66	0.00	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.65390	15.65390	15.96340	15.96340		19.65	0.00	420,260,253.30	26,847	0.00
€ / R	On 30/09/2016	Any day expiry			15.72720	15.72720	15.99790	15.99790		19.86	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.94750	15.94750	16.22150	16.22150		19.19	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.02470	16.02470	16.30000	16.30000		19.24	0.00	138,902,099.60	8,668	45,179.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	438.56550	0.43857	563.18400	0.56318	438.566	20.03	0.40	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,203.41900	1.20342	1,028.95000	1.02895	1,203.419	20.68	0.68	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	5.54340	0.00554	8.30630	0.00831	5.543	25.52	0.01	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.35030	16.35030	16.63210	16.63210		19.08	0.00	89,926,650.00	5,500	8,750.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.73390	16.73390	17.02250	17.02250		19.32	0.00	0.00	0	77,586.00

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 18/09/2017	Foreign Exchange Future			17.09990		17.09990		17.39670	17.39670		19.41	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.52410		17.52410		17.81750	17.81750		20.16	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.88653		97.88653		98.31524	98.31524			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.96522		94.96522		95.40825	95.40825			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.73474		93.73474		94.19096	94.19096			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.82467		95.82467		96.28469	96.28469			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.47728		99.47728		99.92565	99.92565			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06860		100.06860		100.07197	100.07197			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.02158		100.02158		100.02618	100.02618			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.66151		99.66151		99.67494	99.67494			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.73000		99.73000		99.75616	99.75616			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.01204		100.01204		100.04583	100.04583			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.03761		100.03761		100.07429	100.07429			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.34671		99.34671		99.39074	99.39074			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.03387		99.03387		99.08890	99.08890			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.13623		99.13623		99.21955	99.21955			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.66000		99.66000		99.76000	99.76000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.11878		98.11878		98.37891	98.37891			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.45931		97.45931		97.72682	97.72682			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.76403		96.76403		97.04180	97.04180			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.04082		97.04082		97.33170	97.33170			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.27549		99.27549		99.57109	99.57109			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future			507.48200		507.48200		505.82900	505.82900			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future			517.24500		517.24500		515.57100	515.57100			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			589.87100		589.87100		586.29800	586.29800			0.00	0.00	0	3.00
AL7T	On 02/02/2017	Index Future			601.21900		601.21900		597.59000	597.59000			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			539.13500		539.13500		535.66500	535.66500			0.00	0.00	0	706.00
ALBI	On 02/02/2017	Index Future			549.50700		549.50700		545.98200	545.98200			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future			560.51400		560.51400		556.93400	556.93400			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.59910		10.59910		10.69870	10.69870		19.35	0.00	43,721,287.50	4,125	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			10.76850		10.76850		10.85910	10.85910		15.04	0.00	22,366,174.50	2,077	9,527.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			10.92330		10.92330		11.01590	11.01590		14.81	0.00	0.00	0	3,405.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			11.10460		11.10460		11.19920	11.19920		15.38	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future			11.27510		11.27510		11.37270	11.37270		15.69	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future			11.50430		11.50430		11.59750	11.59750		16.37	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
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.65050	10.65050	10.81160	10.81160				19.90	0.00	276,913.00	26	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.82590	10.82590	11.00520	11.00520				15.81	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.00960	11.00960	11.19190	11.19190				15.68	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.22460	11.22460	11.41020	11.41020				16.08	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	515.57530	515.57530	391.31390	391.31390					0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future	56.33490	56.33490	68.70850	68.70850					0.00	0.00	0	30,000.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.29390	14.29390	14.59520	14.59520				21.77	0.00	0.00	0	0.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.64000	14.64000	14.92200	14.92200				18.96	0.00	0.00	0	1,858.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.95810	14.95810	15.24730	15.24730				19.00	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.33040	15.33040	15.62550	15.62550				19.64	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.10140	2.10140	2.14730	2.14730				22.21	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.12030	2.12030	2.16070	2.16070				16.99	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.14330	2.14330	2.18370	2.18370				16.89	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.17110	2.17110	2.21190	2.21190				18.16	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.11530	2.11530	2.15620	2.15620				17.00	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.10130	2.10130	2.14340	2.14340				20.99	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.15420	2.15420	2.19010	2.19010				16.59	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.19760	2.19760	2.23460	2.23460				16.47	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
ES33	On 03/11/2016	Bond Future	10.14830	79.92526	10.23548	79.34438					0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.21996	81.46311	10.30976	80.87263					0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.28131	79.30061	10.37371	78.70011					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



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
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	10.25123		84.57630		10.33328	83.94212			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.31757		86.20396		10.40198	85.55916			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.37814		83.66849		10.46494	83.01283			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	536.39600		536.39600		533.16000	533.16000			0.00	21,455,840.00	4	420.00
GOVI	On 02/02/2017	GOVI	546.71500		546.71500		543.42900	543.42900			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	557.66700		557.66700		554.33000	554.33000			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.80570	1.80570		1.84200	1.84200			24.79	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.84090	1.84090		1.87520	1.87520			20.03	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.87210	1.87210		1.90690	1.90690			19.37	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.90790	1.90790		1.94330	1.94330			19.69	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.77225	128.77225		128.76818	128.76818				0.00	0.00	0	3,044.00
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	108.12327	108.12327		108.11965	108.11965				0.00	0.00	0	4,686.00
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	136.01876	136.01876		136.01440	136.01440				0.00	0.00	0	20,753.00
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	133.63938	133.63938		133.63484	133.63484				0.00	0.00	0	17,594.00
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	143.10232	143.10232		143.43471	143.43471				0.00	0.00	0	21,644.00
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	249.86200	249.86200		249.89300	249.89300				0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future	254.68400	254.68400		254.72200	254.72200				0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.80100	259.80100		259.84600	259.84600				0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	677.28100	677.28100		677.35500	677.35500				0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	690.41700	690.41700		690.49600	690.49600				0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000				0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.43000	92.57000		7.43000	92.57000				0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.45000	92.55000		7.45000	92.55000				0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.51000	92.49000		7.51000	92.49000				0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.53000	92.47000		7.53000	92.47000				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
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future			7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.69000		92.31000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.71000		92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.73000		92.27000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.73000		92.27000		7.73000	92.27000			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			0.13830		0.13830		0.14110	0.14110			0.00	175,087.80	1,266	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13830		0.13830		0.14150	0.14150			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13820		0.13820		0.14030	0.14030			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13930		0.13930		0.14120	0.14120			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.25930		10.25930		10.37980	10.37980		20.22	0.00	1,025,930.00	100	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.40400		10.40400		10.52490	10.52490		16.29	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.54240		10.54240		10.66500	10.66500		16.10	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.70550		10.70550		10.83050	10.83050		16.67	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.31950		1.31950		1.33770	1.33770			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.33680		1.33680		1.35310	1.35310			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.35030		1.35030		1.36690	1.36690			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.36620		1.36620		1.38310	1.38310			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.30620		1.30620		1.30840	1.30840			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.30830		1.30830		1.31050	1.31050			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.31090		1.31090		1.31310	1.31310			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.31380		1.31380		1.31600	1.31600			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11750		1.11750		1.11700	1.11700			0.00	36,877.50	33	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12290		1.12290		1.12110	1.12110			0.00	0.00	0	13,266.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12730		1.12730		1.12550	1.12550			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13240		1.13240		1.13060	1.13060			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.62481		116.48552		8.72212	115.78656		8.99	0.00	34,945,656.00	300	101,505.00
R186	On 03/11/2016	Bond Future	8.30	Call	567.70000		0.56770		438.87000	0.43887	567.700	8.85	0.26	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	1,870.56000		1.87056		2,343.28000	2.34328	1,870.560	8.92	0.58	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	871.42000		0.87142		1,185.32000	1.18532	871.420	9.03	0.35	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	691.88000		0.69188		964.42000	0.96442	691.880	9.08	0.29	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	368.17000		0.36817		548.30000	0.54830	368.170	9.20	0.18	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,308.50000		4.30850		3,751.27000	3.75127	4,308.500	9.25	0.87	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,532.57000		5.53257		4,915.89000	4.91589	5,532.570	9.36	0.93	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.65753		113.42377		8.75842	112.71359		9.13	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	808.78000		0.80878		675.20000	0.67520	808.780	8.89	0.23	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,614.49000		1.61449		1,383.19000	1.38319	1,614.490	9.01	0.38	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/02/2017	Bond Future	8.43	Call	1,782.18000	1.78218	1,533.00000	1.53300	1,782.180	9.03	0.41	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	2,314.13000	2.31413	2,012.54000	2.01254	2,314.130	9.08	0.49	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,848.53000	1.84853	2,172.65000	2.17265	1,848.530	9.20	0.40	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,767.42000	1.76742	2,082.39000	2.08239	1,767.420	9.21	0.38	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	786.33000	0.78633	966.34000	0.96634	786.330	9.51	0.21	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	659.70000	0.65970	817.84000	0.81784	659.700	9.57	0.18	136,893,110.42	6,880	13,500.00
R186	On 04/05/2017	Bond Future			8.67992	115.69738		8.78453	114.97556	8.91	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			302.33410	302.33410		302.32461	302.32461		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			251.34264	251.34264		251.33467	251.33467		0.00	0.00	0	36,009.00
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			8.31494	98.72795		8.40252	98.31274	6.74	0.00	0.00	0	12,642.00
R2023	On 02/02/2017	Bond Future			8.34601	100.62762		8.43784	100.20631	6.48	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.35615	98.70997		8.45237	98.28251	6.46	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			7.38031	101.91974		7.47775	101.84019	0.90	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future			7.23012	103.88082		7.36631	103.80172	0.64	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.49639	101.78796		6.71918	101.70968	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			8.98599	94.60982		9.07790	93.94709		0.00	0.00	0	27,176.00
R2030	On 02/02/2017	Bond Future			9.02233	92.42431		9.11703	91.75065		0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.05348	94.27728		9.15101	93.59228		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			9.09232	93.96164		9.18416	93.25026	12.79	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.13173	95.76963		9.22622	95.04634	12.52	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.16233	93.52861		9.25949	92.79301	12.85	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			9.18848	98.91510		9.27526	98.17309		0.00	0.00	0	4,661.00
R2035	On 02/02/2017	Bond Future			9.23021	100.81838		9.31942	100.06402		0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.26032	98.33347		9.35189	97.56626		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		9.26668	95.33643		9.34829	94.64089		14.29	0.00	0.00	0	38,537.00
R2037	On 02/02/2017	Bond Future		9.30506	92.91461		9.38884	92.20748		14.67	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.33895	94.77744		9.42489	94.05834		14.44	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		7.63128	103.75516		7.72711	103.57022		2.20	0.00	0.00	0	31,477.00
R204	On 02/02/2017	Bond Future		7.60812	101.71112		7.71665	101.52460		2.00	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.52694	103.74981		7.65185	103.56193		1.72	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		9.28119	99.75893		9.36277	99.00804		14.98	0.00	0.00	0	3,923.00
R2040	On 02/02/2017	Bond Future		9.31872	97.17176		9.40242	96.40838		15.38	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.35183	99.12000		9.43765	98.34354		15.14	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		9.29041	97.02693		9.37701	96.21770		15.71	0.00	0.00	0	18,566.00
R2044	On 02/02/2017	Bond Future		9.32652	94.51242		9.41532	93.68951		16.14	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.35835	96.40729		9.44934	95.57009		15.90	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		9.26121	96.44888		9.34276	95.66346		16.32	0.00	0.00	0	61,912.00
R2048	On 02/02/2017	Bond Future		9.29895	98.30464		9.38257	97.50595		16.04	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.32645	95.83282		9.41203	95.02044		16.54	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		7.85887	100.58251		7.94778	100.33900		3.41	0.00	32,789,898.26	326	52,034.00
R207	On 02/02/2017	Bond Future		7.86210	98.87530		7.95870	98.62905		3.22	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,722.43000	2.72243	2,506.53000	2.50653	2,722.430	3.39	0.91	0.00	0	62.00
R207	On 04/05/2017	Bond Future		7.84238	100.85726		7.94797	100.60839		2.92	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		7.77562	99.31920		7.89286	99.06577		2.73	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,526.64000	1.52664	1,373.46000	1.37346	1,526.640	2.77	0.64	0.00	0	51.00
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		8.03498	96.03384		8.12305	95.72289		4.85	0.00	62,133,894.48	647	30,528.00
R208	On 02/02/2017	Bond Future		8.05344	97.88168		8.14713	97.56659		4.53	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		8.04892	96.43928		8.14880	96.12015		4.37	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future			9.14489		74.59120		9.23145	73.97262		14.79	0.00	3,431,195.20	46	37,840.00
R209	On 03/11/2016	Bond Future	8.81	Call	616.96000		0.61696		502.65000	0.50265	616.960	14.58	0.27	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	742.81000		0.74281		608.29000	0.60829	742.810	14.61	0.31	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	1,952.23000		1.95223	2,370.19000	2.37019	1,952.230	14.69	0.57	0.57	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,910.10000		1.91010	2,323.83000	2.32383	1,910.100	14.69	0.56	0.56	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	945.60000		0.94560	1,230.16000	1.23016	945.600	14.87	0.35	0.35	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	2,701.01000		2.70101	2,332.18000	2.33218	2,701.010	14.95	0.70	0.70	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	700.54000		0.70054	937.62000	0.93762	700.540	14.97	0.28	0.28	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.17998		76.02644		9.26870	75.39744		14.54	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.20734		74.39827		9.29822	73.75840		14.99	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			186.78581		186.78581	186.77955	186.77955				0.00	3,922,502.01	21	2,098.00
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			141.80774		141.80774	141.80175	141.80175				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			148.05875		148.05875	148.01746	148.01746				0.00	0.00	0	3,109.00
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			9.00702		85.34964		9.09887	84.70561		12.48	0.00	0.00	0	42,521.00
R213	On 02/02/2017	Bond Future			9.04555		86.99194		9.14007	86.33706		12.24	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.07195		85.18177		9.16907	84.51576		12.58	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			9.21562		75.05146		9.29713	74.43898		15.66	0.00	0.00	0	29,194.00
R214	On 02/02/2017	Bond Future			9.25215		76.49554		9.33566	75.87280		15.40	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.27849		74.72886		9.36393	74.09533		15.88	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

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
RAIN	On 19/09/2016	Foreign Exchange Future	24,487.42000		24,487.42000	24,973.08000	24,973.08000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	24,939.43000		24,939.43000	25,384.46000	25,384.46000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.28790		10.28790	10.45250	10.45250			20.76	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.48510		10.48510	10.63140	10.63140			16.66	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.65570		10.65570	10.80520	10.80520			16.47	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.70390		4.70390	4.79030	4.79030			19.65	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.70660		4.70660	4.78470	4.78470			15.22	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.70260		4.70260	4.78000	4.78000			15.11	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.37540		1.37540	1.41430	1.41430				0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.34110		1.34110	1.36270	1.36270				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.30700		1.30700	1.32490	1.32490				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.24300		1.24300	1.27590	1.27590				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>4,572,249,677.47</b>	<b>353,475</b>	<b>3,916,248.00</b>
<b>Grand Total:</b>												<b>4,572,249,677.47</b>	<b>353,475</b>	<b>3,916,248.00</b>