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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 12/10/2016

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 12/10/2016	Any day expiry	14.37400	14.37400		14.35600	14.35600		25.00	0.00	0.00	0	0.00
\$ / R	On 13/10/2016	Any day expiry	14.26170	14.26170		14.35600	14.35600		24.63	0.00	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	28.00650	0.02801	71.38110	0.07138	28.007	30.23	0.22	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	206.30650	0.20631	155.38110	0.15538	206.307	30.23	0.78	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry	14.26170	14.26170		14.35600	14.35600		25.01	0.00	0.00	0	1,123.00
\$ / R	On 19/10/2016	Any day expiry	14.27330	14.27330		14.36910	14.36910		23.34	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	82.99550	0.08300	102.98300	0.10298	82.995	25.10	0.28	0	12,000.00
\$ / R	On 21/10/2016	Any day expiry	14.27870	14.27870		14.37450	14.37450		23.86	0.00	0.00	0	0.00
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	56.88040	0.05688	36.85540	0.03686	56.880	22.40	0.20	0	10,000.00
\$ / R	On 24/10/2016	Any day expiry	14.28720	14.28720		14.38300	14.38300		23.00	0.00	0.00	0	0.00
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	15.68270	0.01568	12.96760	0.01297	15.683	23.05	0.06	0	55,000.00
\$ / R	On 24/10/2016	Any day expiry	13.54	Put	21.75070	0.02175	18.08900	0.01809	21.751	21.72	0.08	0	5,000.00
\$ / R	On 26/10/2016	Any day expiry	14.29290	14.29290		14.38860	14.38860		23.27	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	0.26570	0.00027	0.17990	0.00018	0.266	32.14	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	28.00630	0.02801	21.91520	0.02192	28.006	22.47	0.09	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	1.54850	0.00155	1.42190	0.00142	1.548	50.90	0.00	0	250.00

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 26/10/2016	Any day expiry	18.85	Call	1.34690	0.00135	1.23040	0.00123	1.347	50.90	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.29570	14.29570	14.39140	14.39140		23.00	0.00	0.00	0	2,437.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	17.20320	0.01720	13.15680	0.01316	17.203	24.05	0.06	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	241.99450	0.24199	194.92280	0.19492	241.995	22.89	0.46	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	80.11050	0.08011	93.49880	0.09350	80.111	25.65	0.20	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	829.67530	0.82968	745.60240	0.74560	829.675	25.93	0.83	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	6.91680	0.00692	6.68550	0.00669	6.917	29.36	0.02	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry			14.29850	14.29850	14.39420	14.39420		22.78	0.00	0.00	0	3,640.00
\$ / R	On 01/11/2016	Any day expiry			14.30990	14.30990	14.40550	14.40550		21.68	0.00	0.00	0	0.00
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	53.19210	0.05319	40.61450	0.04061	53.192	20.36	0.15	0.00	0	15,400.00
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	637.23520	0.63724	712.36290	0.71236	637.235	20.59	0.80	0.00	0	15,400.00
\$ / R	On 07/11/2016	Any day expiry			14.32680	14.32680	14.42240	14.42240		22.90	0.00	0.00	0	288.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	776.13750	0.77614	702.47730	0.70248	776.138	24.86	0.73	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	18.92580	0.01893	21.13500	0.02114	18.926	28.46	0.04	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.33530	14.33530	14.43080	14.43080		22.53	0.00	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	821.78980	0.82179	898.08570	0.89809	821.790	21.18	0.82	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	708.30190	0.70830	778.59390	0.77859	708.302	21.42	0.76	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	672.71580	0.67272	741.07570	0.74108	672.716	21.51	0.74	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	541.49370	0.54149	601.83460	0.60183	541.494	21.88	0.66	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	482.74460	0.48274	538.98830	0.53899	482.745	22.06	0.62	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	455.10260	0.45510	509.30080	0.50930	455.103	22.16	0.59	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	403.26190	0.40326	453.40320	0.45340	403.262	22.34	0.55	0.00	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	334.99860	0.33500	378.16190	0.37816	334.999	22.68	0.48	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	202.99100	0.20299	230.64380	0.23064	202.991	23.96	0.33	0.00	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry			14.34940	14.34940	14.44490	14.44490		21.97	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			14.35220	14.35220	14.44770	14.44770		21.94	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			14.35500	14.35500	14.45050	14.45050		21.90	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	43.84340	0.04384	32.91770	0.03292	43.843	20.16	0.10	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,337.26570	1.33727	1,251.66260	1.25166	1,337.266	25.46	0.84	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	13.19400	0.01319	15.85180	0.01585	13.194	28.35	0.03	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.38550	14.38550	14.48130	14.48130		21.32	0.00	0.00	0	390.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	5.10140	0.00510	3.27140	0.00327	5.101	24.70	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	102.80350	0.10280	78.37140	0.07837	102.804	19.97	0.18	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	1.23440	0.00123	0.74440	0.00074	1.234	29.50	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			14.42430	14.42430	14.52050	14.52050		21.43	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	707.60770	0.70761	628.61070	0.62861	707.608	22.24	0.58	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			14.42710	14.42710	14.52330	14.52330		21.50	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.42990	14.42990	14.52620	14.52620		21.45	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			14.43270	14.43270	14.52910	14.52910		21.83	0.00	0.00	0	36.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.44410	14.44410	14.54060	14.54060		21.55	0.00	1,561,782,756.60	108,126	409,792.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	9.33540	0.00934	6.33440	0.00633	9.335	22.77	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	34.06270	0.03406	24.37380	0.02437	34.063	20.94	0.06	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	43.59310	0.04359	31.57540	0.03158	43.593	20.56	0.07	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	63.40580	0.06341	46.84910	0.04685	63.406	19.98	0.10	0.00	0	151,550.00

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	13.22	Put	95.87620		0.09588		69.88560	0.06989	95.876	20.10	0.14	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,222.26800		1.22227		1,288.72910	1.28873	1,222.268	20.16	0.83	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	118.16800		0.11817		88.12910	0.08813	118.168	20.16	0.17	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	120.18420		0.12018		89.79790	0.08980	120.184	20.16	0.17	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	153.51390		0.15351		117.74990	0.11775	153.514	20.24	0.21	0.00	0	25,686.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	951.64360		0.95164		1,004.87800	1.00488	951.644	20.35	0.74	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	207.54360		0.20754		164.27800	0.16428	207.544	20.35	0.26	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	222.86390		0.22286		177.69090	0.17769	222.864	20.37	0.27	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	229.66900		0.22967		183.26450	0.18326	229.669	20.41	0.28	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	761.60300		0.76160		802.02570	0.80203	761.603	20.79	0.65	0.00	0	23,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	317.50300		0.31750		261.42570	0.26143	317.503	20.79	0.35	0.00	0	141,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	732.99220		0.73299		771.54360	0.77154	732.992	20.88	0.64	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	716.21780		0.71622		753.66270	0.75366	716.218	20.93	0.63	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	710.69150		0.71069		747.76970	0.74777	710.691	20.95	0.63	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	361.09770		0.36110		301.31310	0.30131	361.098	20.96	0.38	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	370.20750		0.37021		309.69720	0.30970	370.208	21.00	0.38	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	662.41550		0.66242		696.26870	0.69627	662.416	21.10	0.60	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	652.04130		0.65204		685.19740	0.68520	652.041	21.13	0.59	4,316,282.78	500	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	407.94130		0.40794		344.59740	0.34460	407.941	21.13	0.41	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	432.56430		0.43256		367.50710	0.36751	432.564	21.21	0.42	0.00	0	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	457.98110		0.45798		391.25370	0.39125	457.981	21.30	0.44	7,108,851.09	1,115	4,215.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	473.60560		0.47361		405.89970	0.40590	473.606	21.35	0.45	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	582.97600		0.58298		611.44700	0.61145	582.976	21.37	0.55	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	555.24790		0.55525		581.82610	0.58183	555.248	21.47	0.53	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	538.87470		0.53887		467.43100	0.46743	538.875	21.55	0.48	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	512.14920		0.51215		535.03790	0.53504	512.149	21.66	0.50	0.00	0	1,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	568.04920		0.56805		494.43790	0.49444	568.049	21.66	0.50	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	573.97160		0.57397		499.93560	0.49994	573.972	21.69	0.50	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	472.68290		0.47268		492.21740	0.49222	472.683	21.89	0.47	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	647.29550		0.64730		569.61730	0.56962	647.296	21.95	0.53	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	666.25670		0.66626		587.88400	0.58788	666.257	22.02	0.54	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	439.56510		0.43957		457.01580	0.45702	439.565	22.09	0.45	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	691.92010		0.69192		612.64960	0.61265	691.920	22.11	0.55	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	757.92020		0.75792		676.56730	0.67657	757.920	22.34	0.58	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	382.83780		0.38284		396.83800	0.39684	382.838	22.47	0.40	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	341.43340		0.34143		353.03560	0.35304	341.433	22.78	0.37	11,963,755.32	2,230	12,829.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	897.33340		0.89733		812.43560	0.81244	897.333	22.78	0.63	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	314.55740		0.31456		324.67060	0.32467	314.557	23.01	0.35	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	289.85000		0.28985		298.56380	0.29856	289.850	23.24	0.32	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,045.75000		1.04575		957.96380	0.95796	1,045.750	23.24	0.68	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,053.39740		1.05340		965.47210	0.96547	1,053.397	23.26	0.68	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	271.55210		0.27155		279.20220	0.27920	271.552	23.42	0.31	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	246.28420		0.24628		252.43650	0.25244	246.284	23.70	0.28	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,202.18420		1.20218		1,111.83650	1.11184	1,202.184	23.70	0.72	0.00	0	31,590.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	230.79160	0.23079	236.05250	0.23605	230.792	23.89	0.27	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	227.07840	0.22708	232.13010	0.23213	227.078	23.93	0.26	0.00	0	53,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,282.97840	1.28298	1,191.53010	1.19153	1,282.978	23.93	0.74	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,340.46590	1.34047	1,248.32510	1.24833	1,340.466	24.09	0.75	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,432.24200	1.43224	1,339.13360	1.33913	1,432.242	24.35	0.77	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,534.21270	1.53421	1,440.20130	1.44020	1,534.213	24.63	0.79	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	171.33000	0.17133	173.48370	0.17348	171.330	24.74	0.21	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	151.54990	0.15155	153.37220	0.15337	151.550	25.06	0.19	0.00	0	52,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,707.44990	1.70745	1,612.77220	1.61277	1,707.450	25.06	0.81	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	138.40000	0.13840	139.72300	0.13972	138.400	25.28	0.17	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	117.47110	0.11747	118.07510	0.11808	117.471	25.68	0.15	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,129.05210	2.12905	2,032.73310	2.03273	2,129.052	26.00	0.87	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,184.17580	2.18418	2,087.72600	2.08773	2,184.176	26.12	0.87	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	96.70560	0.09671	96.71620	0.09672	96.706	26.16	0.13	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,332.34800	2.33235	2,235.61400	2.23561	2,332.348	26.43	0.89	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	81.12210	0.08112	80.77700	0.08078	81.122	26.59	0.11	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	72.64540	0.07265	72.14480	0.07214	72.645	26.87	0.10	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	69.85800	0.06986	69.31300	0.06931	69.858	26.97	0.09	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	67.71260	0.06771	67.13610	0.06714	67.713	27.05	0.09	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	50.54220	0.05054	49.49300	0.04949	50.542	27.87	0.07	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	47.34150	0.04734	45.89200	0.04589	47.341	28.19	0.06	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	43.15930	0.04316	41.82570	0.04183	43.159	28.65	0.06	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	42.43190	0.04243	41.11990	0.04112	42.432	28.74	0.06	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	35.82920	0.03583	34.73320	0.03473	35.829	29.64	0.05	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	34.72180	0.03472	33.66510	0.03367	34.722	29.81	0.05	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	34.01080	0.03401	32.98040	0.03298	34.011	29.93	0.05	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	33.66290	0.03366	32.64540	0.03265	33.663	29.99	0.05	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	22.32250	0.02232	22.87740	0.02288	22.323	31.96	0.03	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	20.42350	0.02042	21.03660	0.02104	20.423	31.96	0.03	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	20.02240	0.02002	20.61860	0.02062	20.022	31.96	0.03	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	17.24050	0.01724	17.72160	0.01772	17.240	31.96	0.02	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	15.59120	0.01559	16.00620	0.01601	15.591	31.96	0.02	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	9.83860	0.00984	10.03980	0.01004	9.839	31.96	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	9.34070	0.00934	9.52500	0.00953	9.341	31.96	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	8.77470	0.00877	8.94010	0.00894	8.775	31.96	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	7.57730	0.00758	7.70440	0.00770	7.577	31.96	0.01	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	6.60540	0.00661	6.70310	0.00670	6.605	31.96	0.01	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	6.06740	0.00607	6.14960	0.00615	6.067	31.96	0.01	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	5.22460	0.00522	5.28380	0.00528	5.225	31.96	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	4.89860	0.00490	4.94940	0.00495	4.899	31.96	0.01	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	2.71900	0.00272	2.72250	0.00272	2.719	31.96	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	1.86240	0.00186	1.85350	0.00185	1.862	31.96	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	1.74100	0.00174	1.73080	0.00173	1.741	31.96	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.44980	14.44980	14.54640	14.54640		21.49	0.00	0.00	0	720.00

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 29/12/2016	Any day expiry		14.47260	14.47260		14.56940	14.56940		21.07	0.00	0.00	0	790.00
\$ / R	On 13/01/2017	Any day expiry		14.51520	14.51520		14.61270	14.61270		20.64	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	325.99390	0.32599	270.59860	0.27060	325.994	19.69	0.33	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	192.78870	0.19279	192.07640	0.19208	192.789	24.17	0.21	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry		14.54930	14.54930		14.64670	14.64670		20.54	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	407.56240	0.40756	346.31860	0.34632	407.562	19.78	0.36	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	269.12630	0.26913	270.58710	0.27059	269.126	23.32	0.26	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future		14.68280	14.68280		14.78000	14.78000		20.35	0.00	122,395,820.80	8,336	104,801.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	36.10830	0.03611	25.34660	0.02535	36.108	17.96	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	130.38710	0.13039	102.76930	0.10277	130.387	18.41	0.14	11,207,578.42	5,626	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	462.19320	0.46219	401.15980	0.40116	462.193	19.35	0.35	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	609.65230	0.60965	541.16260	0.54116	609.652	19.85	0.41	34,327,540.80	5,774	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	748.39860	0.74840	674.54800	0.67455	748.399	20.27	0.47	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,121.86690	1.12187	1,038.24210	1.03824	1,121.867	21.30	0.58	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,213.92910	1.21393	1,128.73810	1.12874	1,213.929	21.53	0.60	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,468.03790	1.46804	1,378.96740	1.37897	1,468.038	22.17	0.65	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,499.03400	1.49903	1,409.61820	1.40962	1,499.034	22.25	0.66	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	428.71310	0.42871	435.99940	0.43600	428.713	22.36	0.33	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	347.77070	0.34777	353.07960	0.35308	347.771	23.14	0.28	22,608,279.20	5,626	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,332.76460	2.33276	2,238.65580	2.23866	2,332.765	23.97	0.78	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	201.92200	0.20192	202.84470	0.20284	201.922	24.84	0.17	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	135.73720	0.13574	133.08130	0.13308	135.737	27.38	0.12	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	135.36630	0.13537	132.70790	0.13271	135.366	27.40	0.12	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	117.41230	0.11741	114.67330	0.11467	117.412	28.84	0.10	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	97.17940	0.09718	100.11420	0.10011	97.179	29.09	0.08	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	27.32000	0.02732	27.85220	0.02785	27.320	29.09	0.03	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry		14.76790	14.76790		14.86510	14.86510		20.23	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	425.80720	0.42581	371.40520	0.37141	425.807	18.96	0.31	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	301.29830	0.30130	305.56130	0.30556	301.298	23.99	0.23	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry		14.80490	14.80490		14.90240	14.90240		20.25	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	500.89890	0.50090	442.21400	0.44221	500.899	19.11	0.34	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	384.70720	0.38471	391.88730	0.39189	384.707	23.33	0.27	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		14.96150	14.96150		15.06000	15.06000		20.31	0.00	8,677,670.00	580	149,121.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	441.01950	0.44102	392.92940	0.39293	441.019	18.87	0.28	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	455.81910	0.45582	406.93280	0.40693	455.819	18.90	0.29	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	550.86750	0.55087	497.31700	0.49732	550.868	19.07	0.33	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	580.60380	0.58060	525.74050	0.52574	580.604	19.13	0.34	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	603.52690	0.60353	546.60640	0.54661	603.527	19.19	0.35	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	959.76980	0.95977	889.23770	0.88924	959.770	20.22	0.46	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,351.20650	1.35121	1,273.85310	1.27385	1,351.206	21.11	0.55	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	730.22290	0.73022	748.39750	0.74840	730.223	21.53	0.42	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,548.72290	1.54872	1,468.39750	1.46840	1,548.723	21.53	0.58	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	708.74470	0.70874	726.09550	0.72610	708.745	21.66	0.41	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	648.69710	0.64870	664.01380	0.66401	648.697	22.03	0.38	0.00	0	1,400.00

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 19/06/2017	Foreign Exchange Future	16.26	Call	612.08140	0.61208	626.19760	0.62620	612.081	22.28	0.36	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	516.05110	0.51605	527.96530	0.52797	516.051	22.97	0.31	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	322.50160	0.32250	326.02640	0.32603	322.502	25.05	0.20	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	287.68960	0.28769	290.66360	0.29066	287.690	26.09	0.18	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	219.88740	0.21989	227.71630	0.22772	219.887	27.74	0.14	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.02700	15.02700	15.12600	15.12600		20.24	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	496.99250	0.49699	448.93120	0.44893	496.993	18.81	0.30	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	378.98980	0.37899	387.40700	0.38741	378.990	24.37	0.23	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.22230	15.22230	15.32280	15.32280		20.31	0.00	0.00	0	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	165.07830	0.16508	139.99540	0.14000	165.078	17.05	0.12	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	463.99760	0.46400	422.45850	0.42246	463.998	18.63	0.26	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	467.56380	0.46756	425.85880	0.42586	467.564	18.64	0.26	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	649.48040	0.64948	0.00000	0.00000	649.480	19.01	0.32	1,074,428.41	220	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	693.59770	0.69360	642.39620	0.64240	693.598	19.09	0.34	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	825.17380	0.82517	847.44630	0.84745	825.174	21.90	0.40	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	733.72960	0.73373	0.00000	0.00000	733.730	22.44	0.36	1,217,345.44	220	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	686.30210	0.68630	705.13340	0.70513	686.302	22.74	0.34	0.00	0	110.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.53320	15.53320	15.63510	15.63510		20.90	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.86610	15.86610	15.96590	15.96590		21.36	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.19890	16.19890	16.29670	16.29670		21.76	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	525.37750	0.52538	498.91330	0.49891	525.378	19.04	0.21	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.44410	14.44410	14.54060	14.54060		21.55	0.00	678,872.70	47	367.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.68280	14.68280	14.78000	14.78000		20.35	0.00	293,656.00	20	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.96150	14.96150	15.06000	15.06000		20.31	0.00	44,884.50	3	51.00
£ / R	On 27/10/2016	Any day expiry			17.42730	17.42730	17.60810	17.60810		24.01	0.00	0.00	0	85.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.62390	17.62390	17.80670	17.80670		21.90	0.00	381,275,452.60	21,634	60,977.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	273.64380	0.27364	213.56600	0.21357	273.644	20.65	0.27	2,554,656.31	525	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	413.11960	0.41312	335.00340	0.33500	413.120	21.05	0.36	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	490.18180	0.49018	403.39270	0.40339	490.182	21.26	0.40	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.75	Put	729.82890	0.72983	621.10900	0.62111	729.829	21.84	0.51	10,041,339.00	1,100	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	759.50490	0.75950	648.49450	0.64849	759.505	21.90	0.52	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	885.40890	0.88541	766.02840	0.76603	885.409	22.21	0.57	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	190.41050	0.19041	0.00000	0.00000	190.410	24.28	0.20	3,674,666.35	1,050	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,824.03350	3.82403	3,647.93710	3.64794	3,824.033	26.17	0.95	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	10.91630	0.01092	11.24230	0.01124	10.916	33.06	0.01	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.94730	17.94730	18.13220	18.13220		20.58	0.00	197,420.30	11	5,759.00
£ / R	On 25/04/2017	Any day expiry			18.11460	18.11460	18.30120	18.30120		20.23	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.32620	18.32620	18.51540	18.51540			0.00	0.00	0	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.10620	19.10620	19.30680	19.30680		18.65	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13920	0.13920	0.14067	0.14067		22.65	0.00	417.60	3	14,423.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14206	0.14206	0.14355	0.14355		21.70	0.00	0.00	0	1,443.00

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			0.14546		0.14546		0.14698	0.14698		21.39	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14868		0.14868		0.15024	0.15024		22.81	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.75700		15.75700		15.92910	15.92910		25.24	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.87360		15.87360		16.04700	16.04700		19.98	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.95230		15.95230		16.12720	16.12720		19.71	0.00	2,807,604.80	176	50,710.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	346.42890		0.34643		407.88330	0.40788	346.429	20.75	0.37	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,196.02590		1.19603		1,068.38810	1.06839	1,196.026	21.52	0.72	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	3.12590		0.00313		3.87960	0.00388	3.126	28.05	0.01	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.27930		16.27930		16.45680	16.45680		19.11	0.00	0.00	0	8,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.66580		16.66580		16.84610	16.84610		19.22	0.00	0.00	0	77,607.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.03140		17.03140		17.21630	17.21630		19.43	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.43110		17.43110		17.62030	17.62030		19.96	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.95623		98.95623		98.89184	98.89184			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.08388		96.08388		96.01432	96.01432			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.89494		94.89494		94.82014	94.82014			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.99932		96.99932		96.92101	96.92101			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.65300		100.65300		100.57447	100.57447			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06864		100.06864		100.06863	100.06863			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.02536		100.02536		100.02935	100.02935			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.67405		99.67405		99.68545	99.68545			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.75788		99.75788		99.77355	99.77355			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.06525		100.06525		100.08359	100.08359			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.09136		100.09136		100.10906	100.10906			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.41944		99.41944		99.44496	99.44496			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.12650		99.12650		99.16309	99.16309			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.24269		99.24269		99.27940	99.27940			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.79000		99.79000		99.83000	99.83000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.51668		98.51668		98.49834	98.49834			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.89787		97.89787		97.87269	97.87269			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.24540		97.24540		97.21485	97.21485			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.55693		97.55693		97.51968	97.51968			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.82112		99.82112		99.77499	99.77499			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			503.07100		503.07100		502.49300	502.49300			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			512.68700		512.68700		512.10000	512.10000			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			580.14400		580.14400		578.68000	578.68000			0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future			591.23300		591.23300		589.74400	589.74400			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
ALBI	On 03/11/2016	Index Future		529.01400	529.01400		526.91000	526.91000			0.00	0.00	0	604.00
ALBI	On 02/02/2017	Index Future		539.12500	539.12500		536.98400	536.98400			0.00	0.00	0	19.00
ALBI	On 04/05/2017	Index Future		549.81200	549.81200		547.63200	547.63200			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.91740	10.91740		10.95450	10.95450		15.64	0.00	283,852.40	26	7,176.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.07660	11.07660		11.11340	11.11340		15.04	0.00	0.00	0	3,432.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.26170	11.26170		11.29920	11.29920		15.31	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.43460	11.43460		11.47400	11.47400		15.70	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.64580	11.64580		11.68560	11.68560		16.29	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.88550	10.88550		11.00770	11.00770		16.79	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		11.07260	11.07260		11.19640	11.19640		16.18	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		11.29200	11.29200		11.41790	11.41790		16.31	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		368.03510	368.03510		297.14160	297.14160			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		14.63740	14.63740		14.76600	14.76600		19.67	0.00	0.00	0	1,864.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.95620	14.95620		15.08720	15.08720		19.48	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		15.33360	15.33360		15.46820	15.46820		19.94	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.13440	2.13440		2.14640	2.14640		18.68	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.15700	2.15700		2.17010	2.17010		17.60	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.18570	2.18570		2.19860	2.19860		18.44	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.12930	2.12930		2.14140	2.14140		19.27	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.14680	2.14680		2.16960	2.16960		17.38	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.19090	2.19090		2.21440	2.21440		16.77	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		10.38513	78.36216		10.44837	77.95267			0.00	0.00	0	8,789.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 02/02/2017	Bond Future		10.46616	79.86000		10.53142	79.44331			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.53812	77.64854		10.60538	77.22449			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		10.49363	82.72609		10.56166	82.21932			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future		10.56910	84.30728		10.63923	83.79155			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.64019	81.71559		10.71248	81.19062			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		527.02500	527.02500		525.19900	525.19900			0.00	0.00	0	414.00
GOVI	On 02/02/2017	GOVI		537.09900	537.09900		535.24100	535.24100			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI		547.74500	547.74500		545.85400	545.85400			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.86330	1.86330		1.87500	1.87500		20.45	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.89540	1.89540		1.90710	1.90710		20.03	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.93200	1.93200		1.94390	1.94390		20.08	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		128.64792	128.64792		128.60557	128.60557			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		107.44554	107.44554		108.01256	108.01256			0.00	0.00	0	4,678.00
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		136.06908	136.06908		136.02450	136.02450			0.00	0.00	0	20,563.00
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		134.35627	134.35627		134.31116	134.31116			0.00	0.00	0	17,476.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future		144.08719	144.08719		144.03888	144.03888			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		249.99600	249.99600		250.00200	250.00200			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future		254.79000	254.79000		254.79700	254.79700			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future		259.85500	259.85500		259.86500	259.86500			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		677.85400	677.85400		677.63100	677.63100			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		690.97800	690.97800		690.75200	690.75200			0.00	0.00	0	155.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.37000	92.63000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.40000	92.60000		7.38000	92.62000			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 21/12/2016	Jibar Tradeable Future			7.48000		92.52000		7.42000	92.58000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future			7.51000		92.49000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future			7.57000		92.43000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.58000		92.42000		7.47000	92.53000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.70000		92.30000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.72000		92.28000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.73000		92.27000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.74000		92.26000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.74000		92.26000		7.50000	92.50000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14090		0.14090		0.14170	0.14170			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14090		0.14090		0.14210	0.14210			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.14090		0.14090		0.14210	0.14210			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.18040		10.18040		10.23780	10.23780		16.99	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.32260		10.32260		10.37920	10.37920		16.33	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.48550		10.48550		10.54340	10.54340		16.69	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.33290		1.33290		1.35020	1.35020			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.34490		1.34490		1.36230	1.36230			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.36060		1.36060		1.37840	1.37840			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.22010		1.22010		1.22460	1.22460			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.22230		1.22230		1.22680	1.22680			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22490		1.22490		1.22940	1.22940			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.10440		1.10440		1.10910	1.10910			0.00	2,292,734.40	2,076	11,353.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.10870		1.10870		1.11340	1.11340			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.11390		1.11390		1.11860	1.11860			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.89222		114.57877		8.93427	114.28292		9.15	0.00	385,557,561.05	3,365	87,480.00
R186	On 03/11/2016	Bond Future	8.30	Call	50.02000		0.05002		38.00000	0.03800	50.020	8.94	0.05	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,863.85000		2.86385		3,120.32000	3.12032	2,863.850	9.01	0.85	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	1,299.00000		1.29900		1,480.98000	1.48098	1,299.000	9.10	0.57	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	996.26000		0.99626		1,155.41000	1.15541	996.260	9.12	0.49	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	460.30000		0.46030		560.30000	0.56030	460.300	9.21	0.28	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,435.96000		2.43596		2,213.40000	2.21340	2,435.960	9.27	0.80	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,608.93000		3.60893		3,347.25000	3.34725	3,608.930	9.38	0.91	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.93777		111.46600		8.98138	111.16549		9.30	0.00	0.00	0	2,681.00
R186	On 02/02/2017	Bond Future	8.00	Call	338.74000		0.33874		286.10000	0.28610	338.740	8.98	0.13	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	821.71000		0.82171		720.62000	0.72062	821.710	9.10	0.25	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	932.50000		0.93250		822.58000	0.82258	932.500	9.12	0.27	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,301.89000		1.30189		1,166.07000	1.16607	1,301.890	9.17	0.35	0.00	0	7,000.00

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
R186	On 02/02/2017	Bond Future	8.87	Put	2,537.46000		2.53746	2,669.12000	2.66912	2,537.460		9.26	0.52	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,428.52000		2.42852	2,557.74000	2.55774	2,428.520		9.27	0.51	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,087.10000		1.08710	1,157.57000	1.15757	1,087.100		9.53	0.29	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	910.43000		0.91043	970.05000	0.97005	910.430		9.59	0.25	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.97517		113.67611	9.02038	113.37095			9.08	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			303.32035		303.32035	303.22218	303.22218				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			250.36763		250.36763	250.28467	250.28467				0.00	0.00	0	35,840.00
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			8.54261		97.65314	8.57468	97.50292			6.86	0.00	11,620,723.66	119	14,556.00
R2023	On 02/02/2017	Bond Future			8.58857		99.51965	8.62216	99.36745			6.58	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.61646		97.55887	8.65161	97.40473			6.57	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			7.68290		101.67303	7.72215	101.64110			0.92	0.00	0.00	0	23,644.00
R203	On 02/02/2017	Bond Future			7.68614		103.61641	7.74087	103.58476			0.65	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			7.32793		101.49637	7.41696	101.46525			0.41	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			9.27743		92.53092	9.32449	92.20136				0.00	0.00	0	26,853.00
R2030	On 02/02/2017	Bond Future			9.32519		90.29365	9.37371	89.95867				0.00	0.00	0	444.00
R2030	On 04/05/2017	Bond Future			9.36932		92.08427	9.41934	91.74360				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			9.37290		91.81281	9.42504	91.42143			12.97	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.42275		93.56778	9.47647	93.16961			12.68	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.46524		91.26276	9.52053	90.85780			13.02	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			9.44314		96.76192	9.50540	96.24658				0.00	14,417,526.08	149	4,673.00
R2035	On 02/02/2017	Bond Future			9.49424		98.61141	9.55835	98.08709				0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.53474		96.06164	9.60066	95.52800				0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			9.50207		93.35216	9.56920	92.79841			14.41	0.00	0.00	0	36,770.00
R2037	On 02/02/2017	Bond Future			9.54884		90.88021	9.61788	90.31672			14.79	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/05/2017	Bond Future			9.59227		92.68253		9.66325	92.10879		14.56	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			7.87910		103.27779		7.91121	103.21615		2.24	0.00	129,303,793.08	1,252	30,921.00
R204	On 02/02/2017	Bond Future			7.89936		101.21161		7.93560	101.14968		2.04	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future			7.88112		103.21830		7.92260	103.15630		1.76	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			9.53695		97.43609		9.60909	96.79724		15.05	0.00	114,195,097.48	1,172	4,818.00
R2040	On 02/02/2017	Bond Future			9.58327		94.79195		9.65746	94.14162		15.46	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.62631		96.67177		9.70254	96.00970		15.22	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			9.55659		94.57665		9.62868	93.93158		15.73	0.00	240,602,997.60	2,544	19,783.00
R2044	On 02/02/2017	Bond Future			9.60153		92.00299		9.67561	91.34640		16.18	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.64325		93.82751		9.71932	93.15898		15.93	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			9.51186		94.07087		9.58398	93.40608		16.31	0.00	17,873,465.30	190	64,217.00
R2048	On 02/02/2017	Bond Future			9.55794		95.86902		9.63207	95.19221		16.02	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.59456		93.32831		9.67061	92.63918		16.53	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			8.09482		99.93789		8.12675	99.85106		3.47	0.00	2,998,136.70	30	58,834.00
R207	On 02/02/2017	Bond Future			8.12551		98.20562		8.16015	98.11798		3.28	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,096.36000		2.09636	2,014.52000	2.01452	2,096.360		3.40	0.86	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.14212		100.15284		8.17986	100.06459		2.97	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.12040		98.57624		8.16186	98.48738		2.79	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,059.51000		1.05951	1,005.96000	1.00596	1,059.510		2.78	0.53	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			8.28162		95.16613		8.31365	95.05415		4.94	0.00	0.00	0	30,293.00
R208	On 02/02/2017	Bond Future			8.32100		96.98516		8.35503	96.87187		4.61	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.34272		95.50421		8.37892	95.38977		4.46	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			9.39626		72.81624		9.45821	72.38870		14.94	0.00	28,980,863.52	398	37,761.00
R209	On 03/11/2016	Bond Future	8.81	Call	65.34000		0.06534		48.07000	0.04807	65.340	14.60	0.06	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	95.39000		0.09539		71.02000	0.07102	95.390	14.63	0.08	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,781.06000		2.78106		3,152.01000	3.15201	2,781.060	14.71	0.82	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,720.76000		2.72076		3,089.20000	3.08920	2,720.760	14.71	0.82	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	1,269.64000		1.26964		1,539.20000	1.53920	1,269.640	14.86	0.55	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,145.42000		1.14542		955.30000	0.95530	1,145.420	14.90	0.53	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	885.64000		0.88564		1,110.71000	1.11071	885.640	14.91	0.44	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.43964		74.20805		9.50324	73.77297		14.70	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.47641		72.52775		9.54167	72.08483		15.17	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			186.71642		186.71642		186.65415	186.65415			0.00	14,377,164.34	77	2,086.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future			142.13874		142.13874		142.08785	142.08785			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			148.25160		148.25160		148.20358	148.20358			0.00	0.00	0	3,049.00
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			9.29778		83.33438		9.34486	83.01446		12.69	0.00	11,000,138.16	132	42,360.00
R213	On 02/02/2017	Bond Future			9.34711		84.92728		9.39560	84.60193		12.44	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.38548		83.05791		9.43535	82.72700		12.80	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			9.46150		73.22875		9.52852	72.74465		15.74	0.00	54,921,562.50	750	29,619.00
R214	On 02/02/2017	Bond Future			9.50605		74.62845		9.57486	74.13571		15.47	0.00	0.00	0	7,379.00
R214	On 04/05/2017	Bond Future			9.54121		72.80870		9.61174	72.30707		15.96	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 19/12/2016	Foreign Exchange Future			24,854.22000		24,854.22000		25,071.73000	25,071.73000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
SGD / R	On 19/12/2016		Foreign Exchange Future	10.44000	10.44000		10.54500	10.54500		17.38	0.00	0.00	0	165.00
SGD / R	On 13/03/2017		Foreign Exchange Future	10.61410	10.61410		10.72010	10.72010		16.72	0.00	0.00	0	0.00
TRY / R	On 19/12/2016		Foreign Exchange Future	4.60700	4.60700		4.64820	4.64820		16.43	0.00	0.00	0	0.00
TRY / R	On 13/03/2017		Foreign Exchange Future	4.60490	4.60490		4.64530	4.64530		15.84	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.40180	1.40180		1.41880	1.41880			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.36380	1.36380		1.38160	1.38160			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017		Foreign Exchange Future	1.32690	1.32690		1.31960	1.31960			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>3,216,674,895.30</b>	<b>175,202</b>	<b>4,193,721.00</b>
<b>Grand Total:</b>												<b>3,216,674,895.30</b>	<b>175,202</b>	<b>4,193,721.00</b>