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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 14/10/2016

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 14/10/2016	Any day expiry	14.10430	14.10430		14.29390	14.29390		13.41	0.00	27,675,762.60	1,955	0.00	
\$ / R	On 19/10/2016	Any day expiry	14.18120	14.18120		14.29090	14.29090		20.40	0.00	0.00	0	0.00	
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	39.15350	0.03915	68.53150	0.06853	39.153	25.11	0.18	0.00	0	12,000.00
\$ / R	On 21/10/2016	Any day expiry	14.18680	14.18680		14.29660	14.29660		22.52	0.00	0.00	0	0.00	
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	58.91250	0.05891	43.96850	0.04397	58.913	22.34	0.23	0.00	0	10,000.00
\$ / R	On 24/10/2016	Any day expiry	14.19530	14.19530		14.30520	14.30520		21.45	0.00	0.00	0	0.00	
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	9.63070	0.00963	10.17940	0.01018	9.631	20.98	0.05	0.00	0	55,000.00
\$ / R	On 24/10/2016	Any day expiry	13.54	Put	15.31680	0.01532	13.86990	0.01387	15.317	19.84	0.07	0.00	0	5,000.00
\$ / R	On 26/10/2016	Any day expiry	14.20090	14.20090		14.31090	14.31090		21.72	0.00	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	0.17710	0.00018	0.18670	0.00019	0.177	32.54	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	17.94790	0.01795	20.09050	0.02009	17.948	19.83	0.08	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.32730	0.00033	1.03700	0.00104	0.327	48.91	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.27490	0.00027	0.89270	0.00089	0.275	48.91	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry	14.20370	14.20370		14.31370	14.31370		21.81	0.00	2,687,360.00	190	2,627.00	
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	13.02350	0.01302	13.88150	0.01388	13.023	22.73	0.05	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	259.51980	0.25952	221.00220	0.22100	259.520	22.00	0.52	0.00	0	2,000.00

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 27/10/2016	Any day expiry	14.96	Call	45.36650	0.04537	74.05740	0.07406	45.366	24.69	0.14	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	891.59650	0.89160	805.68240	0.80568	891.596	24.94	0.89	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	3.20960	0.00321	5.11290	0.00511	3.210	29.60	0.01	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry			14.20650	14.20650	14.31660	14.31660		21.90	0.00	0.00	0	3,640.00
\$ / R	On 01/11/2016	Any day expiry			14.21770	14.21770	14.32800	14.32800		20.84	0.00	0.00	0	0.00
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	55.35160	0.05535	46.74210	0.04674	55.352	19.85	0.16	0.00	0	15,400.00
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	549.21970	0.54922	645.97980	0.64598	549.220	20.06	0.78	0.00	0	15,400.00
\$ / R	On 02/11/2016	Any day expiry			14.22050	14.22050	14.33080	14.33080		20.75	0.00	0.00	0	0.00
\$ / R	On 02/11/2016	Any day expiry	13.90	Put	129.84940	0.12985	109.95430	0.10995	129.849	20.26	0.30	0.00	0	10,000.00
\$ / R	On 07/11/2016	Any day expiry			14.23460	14.23460	14.34500	14.34500		22.42	0.00	0.00	0	288.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	830.78970	0.83079	759.37580	0.75938	830.790	24.63	0.77	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	11.95190	0.01195	18.56140	0.01856	11.952	28.41	0.03	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.24300	14.24300	14.35350	14.35350		22.08	0.00	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	737.75160	0.73775	837.12460	0.83712	737.752	21.06	0.80	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	627.90930	0.62791	722.40200	0.72240	627.909	21.30	0.74	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	593.53180	0.59353	686.37380	0.68637	593.532	21.38	0.72	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	13.90	Put	185.28640	0.18529	164.06380	0.16406	185.286	21.53	0.33	93,786,352.00	20,000	0.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	467.82350	0.46782	553.21700	0.55322	467.823	21.69	0.63	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	412.20150	0.41220	493.43410	0.49343	412.202	21.85	0.58	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	386.20420	0.38620	465.26790	0.46527	386.204	21.92	0.56	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	337.79000	0.33779	412.37350	0.41237	337.790	22.08	0.51	0.00	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	277.32480	0.27732	342.53580	0.34254	277.325	22.54	0.44	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	160.03360	0.16003	206.79840	0.20680	160.034	23.77	0.29	0.00	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry			14.25700	14.25700	14.36780	14.36780		21.33	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			14.25980	14.25980	14.37060	14.37060		21.27	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			14.26260	14.26260	14.37350	14.37350		21.23	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	46.09170	0.04609	42.39940	0.04240	46.092	19.81	0.11	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,405.49350	1.40549	1,318.76500	1.31876	1,405.494	25.10	0.87	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	8.05440	0.00805	14.00900	0.01401	8.054	27.91	0.02	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.29330	14.29330	14.40400	14.40400		20.63	0.00	16,075,745.00	1,123	1,123.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	4.46470	0.00446	4.65630	0.00466	4.465	24.11	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	106.67810	0.10668	97.45140	0.09745	106.678	19.43	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.84790	0.00085	1.07910	0.00108	0.848	29.70	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			14.33230	14.33230	14.44290	14.44290		20.82	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	744.01950	0.74402	691.03850	0.69104	744.019	21.79	0.61	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			14.33510	14.33510	14.44570	14.44570		20.82	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.33790	14.33790	14.44840	14.44840		20.79	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			14.34070	14.34070	14.45120	14.45120		21.21	0.00	0.00	0	36.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.35190	14.35190	14.46230	14.46230		20.94	0.00	1,146,573,291.00	79,890	407,762.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	10.07840	0.01008	9.83210	0.00983	10.078	22.77	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	33.50860	0.03351	32.94430	0.03294	33.509	20.42	0.06	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	42.41970	0.04242	41.66570	0.04167	42.420	19.94	0.08	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	64.82280	0.06482	59.70930	0.05971	64.823	19.54	0.11	0.00	0	151,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	98.77380	0.09877	90.95500	0.09095	98.774	19.64	0.15	0.00	0	725.00

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	13.34	Call	1,134.04870	1.13405	1,234.81290	1.23481	1,134.049	19.69	0.82	0.00	0	2,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.34	Put	122.14870	0.12215	112.51290	0.11251	122.149	19.69	0.18	0.00	0	7,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.35	Put	124.26480	0.12426	114.46690	0.11447	124.265	19.70	0.18	0.00	0	4,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.50	Put	159.29490	0.15929	146.82900	0.14683	159.295	19.77	0.22	7,587,669.36	2,400	26,886.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Call	869.23240	0.86923	961.81450	0.96181	869.232	19.91	0.72	0.00	0	1,230.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Put	217.33240	0.21733	199.51450	0.19951	217.332	19.91	0.28	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.75	Put	234.67090	0.23467	214.49390	0.21449	234.671	19.99	0.29	0.00	0	12,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.77	Put	241.84200	0.24184	221.13340	0.22113	241.842	20.02	0.30	0.00	0	19,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Call	685.99970	0.68600	769.35270	0.76935	686.000	20.39	0.63	0.00	0	23,450.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Put	334.09970	0.33410	307.05270	0.30705	334.100	20.39	0.37	0.00	0	88,460.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.05	Call	658.43460	0.65843	740.33160	0.74033	658.435	20.46	0.61	0.00	0	300.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.08	Call	642.30140	0.64230	723.31250	0.72331	642.301	20.51	0.60	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.09	Call	636.99020	0.63699	717.70660	0.71771	636.990	20.53	0.60	0.00	0	1,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.10	Put	379.81240	0.37981	349.83100	0.34983	379.812	20.54	0.40	0.00	0	2,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.12	Put	389.35980	0.38936	358.78020	0.35878	389.360	20.57	0.41	0.00	0	800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.18	Call	590.69590	0.59070	668.70660	0.66871	590.696	20.67	0.57	0.00	0	4,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Call	580.77170	0.58077	658.17550	0.65818	580.772	20.70	0.57	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Put	428.87170	0.42887	395.87550	0.39588	428.872	20.70	0.43	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Put	454.63950	0.45464	420.10950	0.42011	454.639	20.78	0.45	0.00	0	6,040.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.30	Put	481.21590	0.48122	445.14440	0.44514	481.216	20.86	0.47	0.00	0	5,165.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.33	Put	497.54690	0.49755	460.54320	0.46054	497.547	20.91	0.48	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.34	Call	514.95310	0.51495	588.03810	0.58804	514.953	20.92	0.52	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.39	Put	531.73650	0.53174	492.18560	0.49219	531.737	21.03	0.49	0.00	0	8,756.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.40	Call	489.50080	0.48950	559.86950	0.55987	489.501	21.05	0.50	0.00	0	26,120.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	567.38260	0.56738	524.94080	0.52494	567.383	21.16	0.51	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Call	449.81760	0.44982	516.10180	0.51610	449.818	21.28	0.47	0.00	0	1,600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	597.91760	0.59792	553.80180	0.55380	597.918	21.28	0.53	0.00	0	77,649.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.51	Put	604.11420	0.60411	559.66420	0.55966	604.114	21.30	0.53	0.00	0	1,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.60	Call	413.08440	0.41308	476.03940	0.47604	413.084	21.50	0.44	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	680.71640	0.68072	632.28350	0.63228	680.716	21.57	0.56	0.00	0	5,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.66	Put	700.49560	0.70050	651.07770	0.65108	700.496	21.64	0.57	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.69	Call	382.41550	0.38242	442.42310	0.44242	382.416	21.71	0.42	0.00	0	7,150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	727.24290	0.72724	676.52620	0.67653	727.243	21.73	0.58	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	795.94090	0.79594	742.01730	0.74202	795.941	21.96	0.61	0.00	0	56,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	341.88300	0.34188	397.72860	0.39773	341.883	22.00	0.38	0.00	0	8,756.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	330.25950	0.33026	384.85170	0.38485	330.259	22.09	0.37	0.00	0	800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	292.51210	0.29251	342.84090	0.34284	292.512	22.41	0.34	0.00	0	66,779.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	940.61210	0.94061	880.54090	0.88054	940.612	22.41	0.66	0.00	0	29,368.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.10	Call	268.27200	0.26827	315.58410	0.31558	268.272	22.64	0.32	0.00	0	1,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Call	246.13630	0.24614	290.55460	0.29055	246.136	22.88	0.29	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	1,094.23630	1.09424	1,028.25460	1.02825	1,094.236	22.88	0.71	0.00	0	6,985.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	1,102.12690	1.10213	1,035.87310	1.03587	1,102.127	22.90	0.71	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.28	Call	229.77030	0.22977	272.04370	0.27204	229.770	23.07	0.28	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	207.28770	0.20729	246.49060	0.24649	207.288	23.35	0.25	0.00	0	26,053.00	

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,255.38770	1.25539	1,184.19060	1.18419	1,255.388	23.35	0.75	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	193.57620	0.19358	230.83230	0.23083	193.576	23.54	0.24	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,338.40050	1.33840	1,264.78110	1.26478	1,338.400	23.59	0.76	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,397.38040	1.39738	1,322.14250	1.32214	1,397.380	23.75	0.78	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,491.40620	1.49141	1,413.74360	1.41374	1,491.406	24.01	0.79	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,595.69150	1.59569	1,515.55580	1.51556	1,595.691	24.30	0.81	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	141.25790	0.14126	170.81560	0.17082	141.258	24.40	0.18	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	123.89500	0.12389	150.85590	0.15086	123.895	24.70	0.16	0.00	0	52,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,771.99500	1.77200	1,688.55590	1.68856	1,771.995	24.70	0.84	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	112.58930	0.11259	137.59020	0.13759	112.589	24.92	0.15	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	94.73520	0.09474	116.49890	0.11650	94.735	25.33	0.13	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,200.73060	2.20073	2,109.79440	2.10979	2,200.731	25.65	0.89	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,256.62990	2.25663	2,164.89270	2.16489	2,256.630	25.77	0.89	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	77.21200	0.07721	95.61450	0.09561	77.212	25.81	0.11	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,406.73560	2.40674	2,313.01580	2.31302	2,406.736	26.10	0.90	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	64.20600	0.06421	79.97340	0.07997	64.206	26.26	0.09	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	57.18920	0.05719	71.48120	0.07148	57.189	26.54	0.08	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	54.89230	0.05489	68.69120	0.06869	54.892	26.64	0.08	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	53.12840	0.05313	66.54610	0.06655	53.128	26.72	0.08	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	39.31650	0.03932	49.25350	0.04925	39.317	27.57	0.06	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	36.32690	0.03633	45.67800	0.04568	36.327	27.83	0.05	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	32.45280	0.03245	41.02560	0.04103	32.453	28.21	0.05	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	31.78340	0.03178	40.22000	0.04022	31.783	28.28	0.05	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	25.76830	0.02577	32.94180	0.03294	25.768	29.00	0.04	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	24.77210	0.02477	31.72960	0.03173	24.772	29.14	0.04	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	24.13480	0.02413	30.95310	0.03095	24.135	29.24	0.04	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	23.82360	0.02382	30.57410	0.03057	23.824	29.29	0.04	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	13.19330	0.01319	18.77190	0.01877	13.193	30.53	0.02	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	11.94010	0.01194	17.09730	0.01710	11.940	30.53	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	11.67720	0.01168	16.74460	0.01674	11.677	30.53	0.02	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	9.87160	0.00987	14.30790	0.01431	9.872	30.53	0.02	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	8.81720	0.00882	12.87230	0.01287	8.817	30.53	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	5.25530	0.00526	7.93010	0.00793	5.255	30.53	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	4.95710	0.00496	7.50820	0.00751	4.957	30.53	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	4.62060	0.00462	7.02990	0.00703	4.621	30.53	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	3.91760	0.00392	6.02360	0.00602	3.918	30.53	0.01	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	3.35690	0.00336	5.21270	0.00521	3.357	30.53	0.01	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	3.05080	0.00305	4.76650	0.00477	3.051	30.53	0.01	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	2.57810	0.00258	4.07160	0.00407	2.578	30.53	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	2.39770	0.00240	3.80430	0.00380	2.398	30.53	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	1.23540	0.00124	2.04510	0.00205	1.235	30.53	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.80650	0.00081	1.37190	0.00137	0.807	30.53	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.74750	0.00075	1.27780	0.00128	0.748	30.53	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.35760	14.35760	14.46810	14.46810		20.89	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		14.38060	14.38060		14.49110	14.49110		20.60	0.00	0.00	0	790.00
\$ / R	On 13/01/2017	Any day expiry		14.42370	14.42370		14.53440	14.53440		20.12	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	344.36200	0.34436	315.49910	0.31550	344.362	19.44	0.35	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	161.68380	0.16168	190.26420	0.19026	161.684	23.76	0.18	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry		14.45790	14.45790		14.56880	14.56880		20.08	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	429.00520	0.42901	398.01400	0.39801	429.005	19.53	0.38	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	232.88580	0.23289	268.68790	0.26869	232.886	22.99	0.24	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future		14.59110	14.59110		14.70300	14.70300		20.14	0.00	5,486,253.60	376	104,697.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	39.43700	0.03944	38.07870	0.03808	39.437	17.94	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	142.54180	0.14254	132.84860	0.13285	142.542	18.48	0.15	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	492.05500	0.49206	460.50240	0.46050	492.055	19.39	0.37	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	590.63920	0.59064	554.96200	0.55496	590.639	19.69	0.41	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	643.46470	0.64346	605.71480	0.60571	643.465	19.84	0.43	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	785.70890	0.78571	742.45320	0.74245	785.709	20.23	0.49	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,167.71000	1.16771	1,111.73350	1.11173	1,167.710	21.22	0.60	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,261.54950	1.26155	1,202.91530	1.20292	1,261.549	21.44	0.62	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	462.24370	0.46224	512.64240	0.51264	462.244	21.67	0.36	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,520.66720	1.52067	1,455.02060	1.45502	1,520.667	22.08	0.67	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,552.17390	1.55217	1,485.80170	1.48580	1,552.174	22.15	0.68	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	390.90150	0.39090	435.36610	0.43537	390.902	22.27	0.31	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	313.81120	0.31381	352.46940	0.35247	313.811	23.00	0.26	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,396.23180	2.39623	2,315.58750	2.31559	2,396.232	23.81	0.80	8,850,769.13	760	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	178.66010	0.17866	203.61380	0.20361	178.660	24.66	0.16	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	121.07030	0.12107	135.40210	0.13540	121.070	27.30	0.11	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	120.72990	0.12073	135.01550	0.13502	120.730	27.33	0.11	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	104.30130	0.10430	116.34520	0.11635	104.301	28.74	0.09	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	82.55290	0.08255	96.05900	0.09606	82.553	28.75	0.07	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.24	Call	24.81180	0.02481	0.00000	0.00000	24.812	28.75	0.03	1,047,664.68	2,767	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	21.98880	0.02199	26.71890	0.02672	21.989	28.75	0.02	515,259.94	1,520	1,800.00
\$ / R	On 12/04/2017	Any day expiry		14.67610	14.67610		14.78870	14.78870		20.13	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	455.88180	0.45588	429.83880	0.42984	455.882	19.09	0.33	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	274.23250	0.27423	306.76600	0.30677	274.233	23.90	0.21	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry		14.71310	14.71310		14.82600	14.82600		20.16	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	534.88940	0.53489	502.55160	0.50255	534.889	19.27	0.35	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	353.89710	0.35390	392.28290	0.39228	353.897	23.26	0.26	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		14.87020	14.87020		14.98420	14.98420		20.26	0.00	91,972,187.00	6,185	150,436.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	470.11150	0.47011	445.22430	0.44522	470.112	19.01	0.29	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	485.31090	0.48531	459.92820	0.45993	485.311	19.03	0.30	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	583.07290	0.58307	554.30070	0.55430	583.073	19.19	0.34	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	616.12200	0.61612	583.80450	0.58380	616.122	19.29	0.35	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	640.32000	0.64032	605.42210	0.60542	640.320	19.36	0.36	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,002.94420	1.00294	957.02500	0.95703	1,002.944	20.32	0.47	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,400.20990	1.40021	1,345.03050	1.34503	1,400.210	21.17	0.56	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	691.03070	0.69103	744.85430	0.74485	691.031	21.58	0.40	0.00	0	2,280.00

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	15.78	Put	1,600.83070	1.60083	1,540.65430	1.54065	1,600.831	21.58	0.60	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	670.26220	0.67026	722.90840	0.72291	670.262	21.70	0.39	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	612.24860	0.61225	661.49560	0.66150	612.249	22.07	0.36	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	576.90350	0.57690	624.00290	0.62400	576.903	22.31	0.35	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	483.84020	0.48384	526.11510	0.52612	483.840	22.96	0.30	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	302.50070	0.30250	326.13810	0.32614	302.501	25.10	0.19	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	269.03390	0.26903	289.81500	0.28982	269.034	26.11	0.17	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	196.41300	0.19641	222.71630	0.22272	196.413	27.43	0.13	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.93590	14.93590	15.05040	15.05040		20.19	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	527.45010	0.52745	499.72890	0.49973	527.450	18.95	0.31	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	353.94820	0.35395	385.40870	0.38541	353.948	24.34	0.22	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.13090	15.13090	15.24730	15.24730		20.35	0.00	0.00	0	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	189.57240	0.18957	173.17780	0.17318	189.572	17.51	0.14	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	493.74220	0.49374	466.59090	0.46659	493.742	18.81	0.27	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	497.42450	0.49742	470.15220	0.47015	497.424	18.81	0.27	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	684.51870	0.68452	651.68110	0.65168	684.519	19.16	0.33	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	729.72550	0.72973	695.67280	0.69567	729.726	19.24	0.35	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	788.45540	0.78846	840.42920	0.84043	788.455	21.96	0.39	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	699.38920	0.69939	747.76140	0.74776	699.389	22.48	0.35	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	653.29070	0.65329	699.32000	0.69932	653.291	22.77	0.33	0.00	0	110.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.44030	15.44030	15.55700	15.55700		20.85	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.77360	15.77360	15.88840	15.88840		21.30	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.10690	16.10690	16.21980	16.21980		21.68	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	548.91200	0.54891	516.08810	0.51609	548.912	19.14	0.21	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.35190	14.35190	14.46230	14.46230		20.94	0.00	143,519.00	10	362.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.59110	14.59110	14.70300	14.70300		20.14	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.87020	14.87020	14.98420	14.98420		20.26	0.00	0.00	0	51.00
£ / R	On 27/10/2016	Any day expiry			17.32320	17.32320	17.45870	17.45870		22.20	0.00	0.00	0	85.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.51850	17.51850	17.65530	17.65530		21.07	0.00	60,543,936.00	3,456	57,691.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	283.25140	0.28325	262.27060	0.26227	283.251	20.17	0.29	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	431.14970	0.43115	399.61220	0.39961	431.150	20.62	0.38	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	511.68360	0.51168	474.77800	0.47478	511.684	20.82	0.43	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	795.31000	0.79531	740.04570	0.74005	795.310	21.53	0.55	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	926.37610	0.92638	864.23330	0.86423	926.376	21.84	0.60	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	156.53090	0.15653	194.07550	0.19408	156.531	23.91	0.17	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,927.38280	3.92738	3,797.43890	3.79744	3,927.383	26.96	0.95	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	7.07500	0.00708	9.44140	0.00944	7.075	32.32	0.01	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.84240	17.84240	17.98180	17.98180		20.21	0.00	0.00	0	5,759.00
£ / R	On 25/04/2017	Any day expiry			18.00810	18.00810	18.15000	18.15000		19.95	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.21780	18.21780	18.36170	18.36170			0.00	0.00	0	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.98950	18.98950	19.14260	19.14260		18.47	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 19/12/2016	Foreign Exchange Future			0.13786		0.13786		0.14016	0.14016		21.44	0.00	228,018.79	1,654	13,596.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14072		0.14072		0.14307	0.14307		20.58	0.00	0.00	0	1,443.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14408		0.14408		0.14649	0.14649		20.21	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14728		0.14728		0.14975	0.14975		22.04	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.64140		15.64140		15.80490	15.80490		21.79	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.75760		15.75760		15.92020	15.92020		19.39	0.00	520,469.40	33	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.83570		15.83570		15.99820	15.99820		19.38	0.00	22,169,980.00	1,400	50,890.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	293.74810		0.29375		363.92200	0.36392	293.748	20.60	0.34	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,270.97800		1.27098		1,163.69490	1.16369	1,270.978	21.37	0.75	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	2.29530		0.00230		3.11260	0.00311	2.295	28.15	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.16340		16.16340		16.32890	16.32890		19.03	0.00	0.00	0	8,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.54780		16.54780		16.71700	16.71700		19.27	0.00	0.00	0	77,607.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.90930		16.90930		17.08500	17.08500		19.47	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.30890		17.30890		17.48550	17.48550		19.93	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.64049		98.64049		99.00862	99.00862			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.74815		95.74815		96.12923	96.12923			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.54119		94.54119		94.93341	94.93341			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.63574		96.63574		97.03159	97.03159			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.29059		100.29059		100.68453	100.68453			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06864		100.06864		100.06864	100.06864			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.02256		100.02256		100.02652	100.02652			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.67084		99.67084		99.68251	99.68251			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.74978		99.74978		99.77113	99.77113			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.05123		100.05123		100.07870	100.07870			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.07740		100.07740		100.10444	100.10444			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.40391		99.40391		99.43745	99.43745			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.10998		99.10998		99.15057	99.15057			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.20824		99.20824		99.25499	99.25499			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.74000		99.74000		99.80000	99.80000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.39766		98.39766		98.54651	98.54651			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.76468		97.76468		97.92455	97.92455			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.09773		97.09773		97.27032	97.27032			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.39499		97.39499		97.58171	97.58171			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.64928		99.64928		99.84989	99.84989			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			504.02600		504.02600		502.86100	502.86100			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			513.65200		513.65200		512.46900	512.46900			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			582.72400		582.72400		579.80300	579.80300			0.00	0.00	0	2.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 02/02/2017	Index Future	593.85300		593.85300		590.88200	590.88200			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	531.65100		531.65100		528.71700	528.71700			0.00	0.00	0	604.00
ALBI	On 02/02/2017	Index Future	541.80400		541.80400		538.81900	538.81900			0.00	0.00	0	19.00
ALBI	On 04/05/2017	Index Future	552.53800		552.53800		549.49400	549.49400			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.93130		10.93130		10.90850	10.90850		15.20	0.00	0.00	0	7,161.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.09220		11.09220		11.06910	11.06910		14.86	0.00	0.00	0	3,432.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.27780		11.27780		11.25610	11.25610		15.26	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.45120		11.45120		11.43050	11.43050		15.68	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.66130		11.66130		11.64010	11.64010		16.29	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.91820		10.91820		10.93530	10.93530		16.44	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.10670		11.10670		11.12490	11.12490		16.23	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.32580		11.32580		11.34560	11.34560		16.40	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	384.86180		384.86180		349.66880	349.66880			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.56480		14.56480		14.68440	14.68440		19.19	0.00	0.00	0	1,864.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.88530		14.88530		15.00760	15.00760		19.33	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.26050		15.26050		15.38650	15.38650		19.84	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.12040		2.12040		2.13340	2.13340		17.80	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.14460		2.14460		2.15720	2.15720		17.57	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.17340		2.17340		2.18610	2.18610		18.17	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.11520		2.11520		2.12870	2.12870		18.28	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.13100		2.13100		2.15320	2.15320		17.21	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.17510		2.17510		2.19760	2.19760		16.90	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 03/11/2016	Bond Future	10.31279		78.83463		10.38924	78.33545			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.39161		80.34020		10.47050	79.83219			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.46126		78.13747		10.54274	77.61930			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	10.42147		83.26954		10.49783	82.69465			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.49480		84.85984		10.57350	84.27476			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.56360		82.27821		10.64486	81.68150			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	529.42500		529.42500		526.73100	526.73100			0.00	0.00	0	414.00
GOVI	On 02/02/2017	GOVI	539.53600		539.53600		536.79600	536.79600			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	550.22500		550.22500		547.43000	547.43000			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.85100		1.85100		1.86570	1.86570		20.06	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.88340		1.88340		1.89820	1.89820		19.98	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.92020		1.92020		1.93520	1.93520		19.64	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.67655		128.67655		128.66224	128.66224			0.00	15,698,539.10	122	2,757.00
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	107.62028		107.62028		107.75872	107.75872			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	136.21445		136.21445		136.19949	136.19949			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	134.38655		134.38655		134.37141	134.37141			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	144.11997		144.11997		144.10375	144.10375			0.00	0.00	0	21,628.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future	250.16300		250.16300		250.14300	250.14300			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future	254.95600		254.95600		254.93800	254.93800			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	260.02200		260.02200		260.00400	260.00400			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	678.29300		678.29300		678.21900	678.21900			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	691.42400		691.42400		691.35000	691.35000			0.00	0.00	0	155.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future			7.36000		92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future			7.37000		92.63000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.44000		92.56000		7.46000	92.54000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future			7.44000		92.56000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future			7.49000		92.51000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.51000		92.49000		7.54000	92.46000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.61000		92.39000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.64000		92.36000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.65000		92.35000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.65000		92.35000		7.69000	92.31000			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			7.65000		92.35000		7.69000	92.31000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14000		0.14000		0.14120	0.14120			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14000		0.14000		0.14110	0.14110			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.14010		0.14010		0.14150	0.14150			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.16250		10.16250		10.20400	10.20400		16.28	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.30490		10.30490		10.34700	10.34700		16.04	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.46980		10.46980		10.51260	10.51260		16.53	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.33450		1.33450		1.34110	1.34110			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.34600		1.34600		1.35260	1.35260			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.36220		1.36220		1.36890	1.36890			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.22060		1.22060		1.22080	1.22080			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.22280		1.22280		1.22300	1.22300			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22510		1.22510		1.22540	1.22540			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.10340		1.10340		1.10620	1.10620			0.00	0.00	0	11,353.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.10780		1.10780		1.11060	1.11060			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.11280		1.11280		1.11560	1.11560			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.82048		115.08600		8.90175	114.51163		9.15	0.00	15,766,782.00	137	87,454.00
R186	On 03/11/2016	Bond Future	8.30	Call	64.92000		0.06492		41.51000	0.04151	64.920	8.94	0.06	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,413.36000		2.41336		2,907.88000	2.90788	2,413.360	9.01	0.81	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	979.71000		0.97971		1,314.99000	1.31499	979.710	9.10	0.50	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	722.53000		0.72253		1,005.79000	1.00579	722.530	9.12	0.41	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	297.65000		0.29765		459.21000	0.45921	297.650	9.21	0.21	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,826.81000		2.82681		2,365.49000	2.36549	2,826.810	9.27	0.86	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,065.07000		4.06507		3,538.03000	3.53803	4,065.070	9.38	0.95	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.86339		111.98111		8.94779	111.39685		9.30	0.00	561,025,361.10	5,010	5,191.00
R186	On 02/02/2017	Bond Future	8.00	Call	396.99000		0.39699		325.18000	0.32518	396.990	8.98	0.14	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	941.28000		0.94128		796.67000	0.79667	941.280	9.10	0.28	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	1,064.36000		1.06436		905.34000	0.90534	1,064.360	9.12	0.30	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,471.38000		1.47138		1,268.57000	1.26857	1,471.380	9.17	0.38	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,257.21000		2.25721		2,563.61000	2.56361	2,257.210	9.26	0.49	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,155.70000		2.15570		2,453.64000	2.45364	2,155.700	9.27	0.47	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	930.00000		0.93000		1,098.09000	1.09809	930.000	9.53	0.26	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	772.87000		0.77287		919.40000	0.91940	772.870	9.59	0.22	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.89791		114.20026		8.98579	113.60432		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			303.38672		303.38672		303.35345	303.35345			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			250.42384		250.42384		250.39573	250.39573			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			8.49089		97.89601		8.55215	97.60842		6.86	0.00	0.00	0	15,171.00
R2023	On 02/02/2017	Bond Future			8.53443		99.76559		8.59875	99.47349		6.58	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.55964		97.80869		8.62744	97.51069		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			7.63898		101.70878		7.70366	101.65614		0.92	0.00	18,002,454.06	177	23,644.00
R203	On 02/02/2017	Bond Future			7.62600		103.65120		7.71706	103.59852		0.65	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			7.22946		101.53082		7.38322	101.47705		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			9.21586		92.96465		9.29198	92.42885			0.00	0.00	0	26,853.00
R2030	On 02/02/2017	Bond Future			9.26176		90.73419		9.34031	90.18907			0.00	0.00	0	444.00
R2030	On 04/05/2017	Bond Future			9.30389		92.53261		9.38510	91.97661			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			9.30627		92.31653		9.38741	91.70364		12.97	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.35420		94.07958		9.43782	93.45583		12.68	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.39462		91.78382		9.48092	91.14765		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			9.37147		97.36049		9.44757	96.72511			0.00	0.00	0	4,673.00
R2035	On 02/02/2017	Bond Future			9.42052		99.21986		9.49889	98.57323			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.45892		96.68116		9.53966	96.02165			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			9.43052		93.94824		9.50655	93.31504		14.41	0.00	0.00	0	36,770.00
R2037	On 02/02/2017	Bond Future			9.47533		91.48627		9.55352	90.84184		14.79	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future			9.51671		93.29960		9.59722	92.64233		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			7.83709		103.35851		7.89411	103.24897		2.24	0.00	25,839,627.50	250	31,421.00
R204	On 02/02/2017	Bond Future			7.85223		101.29222		7.91693	101.18158		2.04	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future			7.82688		103.29945		7.90235	103.18656		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			9.46541		98.07664		9.54143	97.39621		15.05	0.00	0.00	0	4,818.00
R2040	On 02/02/2017	Bond Future			9.50981		95.44315		9.58796	94.75062		15.46	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.55083		97.33489		9.63126	96.62855		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			9.48509		95.22413		9.56109	94.53615		15.73	0.00	0.00	0	19,783.00
R2044	On 02/02/2017	Bond Future			9.52816		92.66128		9.60623	91.96109		16.18	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.56792		94.49784		9.64820	93.78375		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			9.44034		94.73860		9.51635	94.02924		16.31	0.00	0.00	0	64,217.00
R2048	On 02/02/2017	Bond Future			9.48454		96.54796		9.56263	95.82594		16.02	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.51927		94.01968		9.59949	93.28335		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			8.04294		100.07918		8.10456	99.91139		3.47	0.00	0.00	0	58,834.00
R207	On 02/02/2017	Bond Future			8.06931		98.34803		8.13644	98.17796		3.28	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,216.47000		2.21647	2,070.78000	2.07078	2,216.470		3.40	0.88	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.08054		100.29704		8.15464	100.12355		2.97	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.05348		98.71989		8.13433	98.54637		2.79	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,133.86000		1.13386	1,042.11000	1.04211	1,133.860		2.78	0.55	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			8.23489		95.32979		8.29630	95.11479		4.94	0.00	13,632,159.97	143	30,293.00
R208	On 02/02/2017	Bond Future			8.27145		97.15042		8.33691	96.93217		4.61	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.28983		95.67172		8.36013	95.44915		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

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			9.32481		73.31415		9.40077	72.78498		14.94	0.00	0.00	0	37,761.00
R209	On 03/11/2016	Bond Future	8.81	Call	82.76000		0.08276		56.79000	0.05679	82.760	14.60	0.07	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	120.90000		0.12090		84.18000	0.08418	120.900	14.63	0.10	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,346.97000		2.34697		2,791.55000	2.79155	2,346.970	14.71	0.78	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,289.73000		2.28973		2,730.62000	2.73062	2,289.730	14.71	0.77	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	964.13000		0.96413		1,262.84000	1.26284	964.130	14.86	0.48	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,380.60000		1.38060		1,104.50000	1.10450	1,380.600	14.90	0.61	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	639.10000		0.63910		875.20000	0.87520	639.100	14.91	0.36	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.36636		74.71433		9.44435	74.17569		14.70	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.40121		73.04329		9.48137	72.49394		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			187.22243		187.22243		187.20155	187.20155			0.00	0.00	0	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			142.17307		142.17307		142.15590	142.15590			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			148.35652		148.35652		148.34031	148.34031			0.00	21,066,625.84	142	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			9.22613		83.82465		9.30726	83.26982		12.69	0.00	12,489,872.85	149	42,360.00
R213	On 02/02/2017	Bond Future			9.27337		85.42554		9.35698	84.86091		12.44	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.30957		83.56520		9.39580	82.98928		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			9.39002		73.75100		9.46600	73.19608		15.74	0.00	0.00	0	29,619.00
R214	On 02/02/2017	Bond Future			9.43275		75.15949		9.51074	74.59469		15.47	0.00	0.00	0	7,379.00
R214	On 04/05/2017	Bond Future			9.46607		73.34950		9.54614	72.77345		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

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 19/12/2016	Foreign Exchange Future	24,677.22000		24,677.22000	24,906.56000	24,906.56000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.33820		10.33820	10.44040	10.44040			16.85	0.00	0.00	0	165.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.51260		10.51260	10.61550	10.61550			16.48	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.59290		4.59290	4.61750	4.61750			15.99	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.59480		4.59480	4.61360	4.61360			15.73	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.40390		1.40390	1.39760	1.39760				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.36760		1.36760	1.35790	1.35790				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.32950		1.32950	1.32800	1.32800				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,169,385,659.91</b>	<b>129,849</b>	<b>4,199,673.00</b>
<b>Grand Total:</b>												<b>2,169,385,659.91</b>	<b>129,849</b>	<b>4,199,673.00</b>