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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/10/2016

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
Derivatives													
\$ / R		On 19/10/2016	Any day expiry	14.17290	14.17290	14.18120	14.18120		22.89	0.00	0.00	0	0.00
\$ / R	14.58	Call	19.08330	0.01908	39.15350	0.03915	19.083	31.91	0.12	0.00	0	12,000.00	
\$ / R		On 21/10/2016	Any day expiry	14.17570	14.17570	14.18680	14.18680		23.05	0.00	0.00	0	0.00
\$ / R	13.87	Put	48.22830	0.04823	58.91250	0.05891	48.228	26.57	0.21	0.00	0	10,000.00	
\$ / R		On 24/10/2016	Any day expiry	14.18410	14.18410	14.19530	14.19530		21.56	0.00	0.00	0	0.00
\$ / R	13.40	Put	5.81520	0.00582	9.63070	0.00963	5.815	22.54	0.03	0.00	0	55,000.00	
\$ / R	13.54	Put	10.10970	0.01011	15.31680	0.01532	10.110	21.32	0.06	0.00	0	5,000.00	
\$ / R		On 26/10/2016	Any day expiry	14.18970	14.18970	14.20090	14.20090		21.97	0.00	0.00	0	0.00
\$ / R	11.80	Put	0.08250	0.00008	0.17710	0.00018	0.083	35.31	0.00	0.00	0	250.00	
\$ / R	13.50	Put	10.47780	0.01048	17.94790	0.01795	10.478	20.02	0.05	0.00	0	150.00	
\$ / R	18.77	Call	0.02700	0.00003	0.32730	0.00033	0.027	47.67	0.00	0.00	0	250.00	
\$ / R	18.85	Call	0.02130	0.00002	0.27490	0.00027	0.021	47.67	0.00	0.00	0	150.00	
\$ / R		On 27/10/2016	Any day expiry	14.19250	14.19250	14.20370	14.20370		22.09	0.00	0.00	0	2,627.00
\$ / R	13.25	Put	7.34190	0.00734	13.02350	0.01302	7.342	22.99	0.03	0.00	0	9,960.00	
\$ / R	14.25	Put	239.39570	0.23940	259.51980	0.25952	239.396	22.30	0.54	0.00	0	2,000.00	
\$ / R	14.96	Call	30.22930	0.03023	45.36650	0.04537	30.229	25.27	0.11	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	15.06	Put	890.88740	0.89089		891.59650	0.89160	890.887	25.79	0.91	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	2.06170	0.00206		3.20960	0.00321	2.062	32.11	0.01	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry			14.19530	14.19530		14.20650	14.20650		22.21	0.00	0.00	0	3,640.00
\$ / R	On 01/11/2016	Any day expiry			14.20650	14.20650		14.21770	14.21770		21.40	0.00	0.00	0	0.00
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	47.58210	0.04758		55.35160	0.05535	47.582	20.37	0.15	0.00	0	15,400.00
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	528.79230	0.52879		549.21970	0.54922	528.792	20.59	0.79	0.00	0	15,400.00
\$ / R	On 02/11/2016	Any day expiry			14.20930	14.20930		14.22050	14.22050		21.27	0.00	0.00	0	0.00
\$ / R	On 02/11/2016	Any day expiry	13.90	Put	119.56590	0.11957		129.84940	0.12985	119.566	20.75	0.30	0.00	0	10,000.00
\$ / R	On 07/11/2016	Any day expiry			14.22320	14.22320		14.23460	14.23460		22.82	0.00	317,027.00	22	288.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	827.56510	0.82757		830.78970	0.83079	827.565	25.13	0.79	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	9.41820	0.00942		11.95190	0.01195	9.418	29.36	0.03	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.23160	14.23160		14.24300	14.24300		22.50	0.00	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	720.24950	0.72025		737.75160	0.73775	720.249	21.52	0.80	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	609.48600	0.60949		627.90930	0.62791	609.486	21.75	0.74	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	574.85860	0.57486		593.53180	0.59353	574.859	21.82	0.72	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	448.51440	0.44851		467.82350	0.46782	448.514	22.13	0.62	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	392.82980	0.39283		412.20150	0.41220	392.830	22.28	0.58	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	366.86810	0.36687		386.20420	0.38620	366.868	22.35	0.55	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	318.66440	0.31866		337.79000	0.33779	318.664	22.50	0.50	0.00	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	258.73600	0.25874		277.32480	0.27732	258.736	22.96	0.43	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	144.23840	0.14424		160.03360	0.16003	144.238	24.19	0.27	0.00	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry			14.24550	14.24550		14.25700	14.25700		21.62	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			14.24830	14.24830		14.25980	14.25980		21.54	0.00	14,231,000.00	1,000	0.00
\$ / R	On 17/11/2016	Any day expiry			14.25110	14.25110		14.26260	14.26260		21.45	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	41.58620	0.04159		46.09170	0.04609	41.586	19.99	0.10	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,407.33090	1.40733		1,405.49350	1.40549	1,407.331	25.31	0.88	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	5.01590	0.00502		8.05440	0.00805	5.016	27.48	0.01	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.28180	14.28180		14.29330	14.29330		20.71	0.00	0.00	0	1,123.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	3.99080	0.00399		4.46470	0.00446	3.991	24.51	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	101.24210	0.10124		106.67810	0.10668	101.242	19.54	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	1.00990	0.00101		0.84790	0.00085	1.010	31.31	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			14.32090	14.32090		14.33230	14.33230		20.75	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	739.83400	0.73983		744.01950	0.74402	739.834	21.85	0.62	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			14.32370	14.32370		14.33510	14.33510		20.74	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.32650	14.32650		14.33790	14.33790		20.81	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			14.32930	14.32930		14.34070	14.34070		21.30	0.00	0.00	0	36.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.34040	14.34040		14.35190	14.35190		21.05	0.00	1,034,530,796.40	72,141	411,532.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	9.69340	0.00969		10.07840	0.01008	9.693	23.09	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	32.06190	0.03206		33.50860	0.03351	32.062	20.60	0.06	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	40.60340	0.04060		42.41970	0.04242	40.603	20.09	0.07	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	62.32080	0.06232		64.82280	0.06482	62.321	19.66	0.11	0.00	0	151,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	95.65470	0.09565		98.77380	0.09877	95.655	19.75	0.15	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,119.11750	1.11912		1,134.04870	1.13405	1,119.118	19.80	0.82	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	118.71750	0.11872		122.14870	0.12215	118.718	19.80	0.18	0.00	0	7,800.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	120.80870		0.12081		124.26480	0.12426	120.809	19.81	0.18	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	155.49950		0.15550		159.29490	0.15929	155.500	19.87	0.22	0.00	0	26,886.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.65	Put	196.77380		0.19677	0.00000	0.00000	196.774	19.94	0.26		11,420,187.00	3,000	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	853.62990		0.85363	869.23240	0.86923	853.630	20.02	0.72	0.00	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	213.22990		0.21323	217.33240	0.21733	213.230	20.02	0.28	0.00	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	230.53980		0.23054	234.67090	0.23467	230.540	20.10	0.29	0.00	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	237.70460		0.23770	241.84200	0.24184	237.705	20.13	0.30	0.00	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	670.44160		0.67044	685.99970	0.68600	670.442	20.50	0.63	0.00	0.00	0	23,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	330.04160		0.33004	334.09970	0.33410	330.042	20.50	0.37	0.00	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	642.93580		0.64294	658.43460	0.65843	642.936	20.58	0.61	0.00	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	626.84390		0.62684	642.30140	0.64230	626.844	20.62	0.60	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	621.54760		0.62155	636.99020	0.63699	621.548	20.64	0.60	0.00	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	375.88770		0.37589	379.81240	0.37981	375.888	20.66	0.41	0.00	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	385.46530		0.38547	389.35980	0.38936	385.465	20.69	0.41	0.00	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	575.41780		0.57542	590.69590	0.59070	575.418	20.78	0.57	0.00	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	565.53530		0.56554	580.77170	0.58077	565.535	20.81	0.56	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	425.13530		0.42514	428.87170	0.42887	425.135	20.81	0.44	0.00	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	451.01680		0.45102	454.63950	0.45464	451.017	20.89	0.45		13,184,068.30	2,000	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	477.72240		0.47772	481.21590	0.48122	477.722	20.97	0.47	0.00	0.00	0	5,165.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	494.13540		0.49414	497.54690	0.49755	494.135	21.02	0.48	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	500.07230		0.50007	514.95310	0.51495	500.072	21.04	0.52	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.39	Put	528.51460		0.52851	531.73650	0.53174	528.515	21.15	0.50	0.00	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	474.81070		0.47481	489.50080	0.48950	474.811	21.17	0.50	0.00	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	564.36820		0.56437	567.38260	0.56738	564.368	21.29	0.52	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	435.48890		0.43549	449.81760	0.44982	435.489	21.40	0.47	0.00	0.00	0	1,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	595.08890		0.59509	597.91760	0.59792	595.089	21.40	0.53	0.00	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	601.32420		0.60132	604.11420	0.60411	601.324	21.42	0.53	0.00	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	399.15150		0.39915	413.08440	0.41308	399.152	21.63	0.44	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	678.40820		0.67841	680.71640	0.68072	678.408	21.70	0.57	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	698.31480		0.69831	700.49560	0.70050	698.315	21.77	0.58	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	368.86690		0.36887	382.41550	0.38242	368.867	21.84	0.41	0.00	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	725.23650		0.72524	727.24290	0.72724	725.236	21.86	0.59	0.00	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	794.38550		0.79439	795.94090	0.79594	794.386	22.10	0.62	0.00	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	328.91930		0.32892	341.88300	0.34188	328.919	22.14	0.38	0.00	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	317.48360		0.31748	330.25950	0.33026	317.484	22.24	0.37	0.00	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	280.40940		0.28041	292.51210	0.29251	280.409	22.56	0.33		108,372,639.38	22,500	89,279.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	940.00940		0.94001	940.61210	0.94061	940.009	22.56	0.67	0.00	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	256.60680		0.25661	268.27200	0.26827	256.607	22.79	0.31	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	234.86120		0.23486	246.13630	0.24614	234.861	23.03	0.29	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,094.46120		1.09446	1,094.23630	1.09424	1,094.461	23.03	0.71	0.00	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,102.39160		1.10239	1,102.12690	1.10213	1,102.392	23.05	0.71	0.00	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	218.81110		0.21881	229.77030	0.22977	218.811	23.22	0.27	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	196.80860		0.19681	207.28770	0.20729	196.809	23.50	0.25	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,256.40860		1.25641	1,255.38770	1.25539	1,256.409	23.50	0.75	0.00	0.00	0	31,590.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	183.41820	0.18342		193.57620	0.19358	183.418	23.69	0.23	0.00	0	3,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,339.82120	1.33982		1,338.40050	1.33840	1,339.821	23.74	0.77	0.00	0	69,895.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,399.08060	1.39908		1,397.38040	1.39738	1,399.081	23.90	0.78	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,493.54060	1.49354		1,491.40620	1.49141	1,493.541	24.16	0.80	0.00	0	63,513.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,598.29010	1.59829		1,595.69150	1.59569	1,598.290	24.44	0.82	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	132.55950	0.13256		141.25790	0.14126	132.560	24.55	0.18	5,117,289.90	2,000	2,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	115.79080	0.11579		123.89500	0.12389	115.791	24.85	0.16	0.00	0	52,756.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,775.39080	1.77539		1,771.99500	1.77200	1,775.391	24.85	0.84	0.00	0	32,950.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	104.90560	0.10491		112.58930	0.11259	104.906	25.07	0.14	0.00	0	7,150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	87.77950	0.08778		94.73520	0.09474	87.780	25.47	0.12	0.00	0	11,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,205.82010	2.20582		2,200.73060	2.20073	2,205.820	25.80	0.89	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,261.91550	2.26192		2,256.62990	2.25663	2,261.915	25.92	0.90	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	71.06220	0.07106		77.21200	0.07721	71.062	25.96	0.10	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,412.51840	2.41252		2,406.73560	2.40674	2,412.518	26.24	0.91	0.00	0	3,300.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	58.72340	0.05872		64.20600	0.06421	58.723	26.40	0.09	0.00	0	16,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	52.09930	0.05210		57.18920	0.05719	52.099	26.69	0.08	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	49.93520	0.04994		54.89230	0.05489	49.935	26.79	0.07	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	48.27570	0.04828		53.12840	0.05313	48.276	26.87	0.07	0.00	0	52,533.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	34.10520	0.03411		39.31650	0.03932	34.105	27.52	0.05	0.00	0	2,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	30.73650	0.03074		36.32690	0.03633	30.737	27.67	0.05	0.00	0	63,513.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	26.43720	0.02644		32.45280	0.03245	26.437	27.88	0.04	0.00	0	15,100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	25.70300	0.02570		31.78340	0.03178	25.703	27.92	0.04	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	19.24680	0.01925		25.76830	0.02577	19.247	28.33	0.03	0.00	0	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	18.20660	0.01821		24.77210	0.02477	18.207	28.41	0.03	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	17.54580	0.01755		24.13480	0.02413	17.546	28.46	0.03	0.00	0	23,489.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	17.22510	0.01723		23.82360	0.02382	17.225	28.49	0.03	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	7.91590	0.00792		13.19330	0.01319	7.916	29.19	0.01	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	7.07610	0.00708		11.94010	0.01194	7.076	29.19	0.01	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	6.90120	0.00690		11.67720	0.01168	6.901	29.19	0.01	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	5.71340	0.00571		9.87160	0.00987	5.713	29.19	0.01	0.00	0	26,053.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	5.03170	0.00503		8.81720	0.00882	5.032	29.19	0.01	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	2.80960	0.00281		5.25530	0.00526	2.810	29.19	0.01	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	2.63060	0.00263		4.95710	0.00496	2.631	29.19	0.01	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	2.43010	0.00243		4.62060	0.00462	2.430	29.19	0.00	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	2.01750	0.00202		3.91760	0.00392	2.018	29.19	0.00	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	1.69490	0.00169		3.35690	0.00336	1.695	29.19	0.00	0.00	0	750.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	1.52150	0.00152		3.05080	0.00305	1.522	29.19	0.00	0.00	0	3,300.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	1.25820	0.00126		2.57810	0.00258	1.258	29.19	0.00	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	1.15930	0.00116		2.39770	0.00240	1.159	29.19	0.00	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.54800	0.00055		1.23540	0.00124	0.548	29.19	0.00	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.33830	0.00034		0.80650	0.00081	0.338	29.19	0.00	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.31040	0.00031		0.74750	0.00075	0.310	29.19	0.00	0.00	0	69,895.00	
\$ / R	On 21/12/2016	Any day expiry			14.34610	14.34610		14.35760	14.35760		21.03	0.00	0.00	0	720.00	
\$ / R	On 29/12/2016	Any day expiry			14.36900	14.36900		14.38060	14.38060		20.69	0.00	0.00	0	790.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 13/01/2017	Any day expiry										
					14.41200	14.41200	14.42370	14.42370		20.39	0.00	0.00	0	0.00
\$ / R	13.95	Put	On 13/01/2017	Any day expiry	346.38480	0.34638	344.36200	0.34436	346.385	19.69	0.35	0.00	0	2,000.00
\$ / R	16.17	Call	On 13/01/2017	Any day expiry	157.41190	0.15741	161.68380	0.16168	157.412	24.05	0.18	0.00	0	2,000.00
\$ / R			On 25/01/2017	Any day expiry	14.44620	14.44620	14.45790	14.45790		20.31	0.00	0.00	0	0.00
\$ / R	14.10	Put	On 25/01/2017	Any day expiry	431.52910	0.43153	429.00520	0.42901	431.529	19.76	0.39	0.00	0	1,000.00
\$ / R	15.89	Call	On 25/01/2017	Any day expiry	228.01060	0.22801	232.88580	0.23289	228.011	23.24	0.24	0.00	0	1,000.00
\$ / R			On 13/03/2017	Foreign Exchange Future	14.57930	14.57930	14.59110	14.59110		20.22	0.00	7,639,553.20	524	104,705.00
\$ / R	12.20	Put	On 13/03/2017	Foreign Exchange Future	43.37160	0.04337	39.43700	0.03944	43.372	18.44	0.06	0.00	0	250.00
\$ / R	13.00	Put	On 13/03/2017	Foreign Exchange Future	144.67420	0.14467	142.54180	0.14254	144.674	18.69	0.15	0.00	0	91,132.00
\$ / R	14.10	Put	On 13/03/2017	Foreign Exchange Future	495.49310	0.49549	492.05500	0.49206	495.493	19.56	0.37	0.00	0	46,000.00
\$ / R	14.30	Put	On 13/03/2017	Foreign Exchange Future	594.16150	0.59416	590.63920	0.59064	594.162	19.85	0.41	0.00	0	30,000.00
\$ / R	14.40	Put	On 13/03/2017	Foreign Exchange Future	647.02390	0.64702	643.46470	0.64346	647.024	20.00	0.44	0.00	0	45,132.00
\$ / R	14.65	Put	On 13/03/2017	Foreign Exchange Future	789.78620	0.78979	785.70890	0.78571	789.786	20.39	0.49	0.00	0	100.00
\$ / R	15.23	Put	On 13/03/2017	Foreign Exchange Future	1,172.40410	1.17240	1,167.71000	1.16771	1,172.404	21.37	0.60	0.00	0	90.00
\$ / R	15.36	Put	On 13/03/2017	Foreign Exchange Future	1,266.66780	1.26667	1,261.54950	1.26155	1,266.668	21.60	0.62	0.00	0	7,160.00
\$ / R	15.48	Call	On 13/03/2017	Foreign Exchange Future	455.64970	0.45565	462.24370	0.46224	455.650	21.82	0.36	0.00	0	30,000.00
\$ / R	15.70	Put	On 13/03/2017	Foreign Exchange Future	1,526.03110	1.52603	1,520.66720	1.52067	1,526.031	22.23	0.68	0.00	0	6,370.00
\$ / R	15.74	Put	On 13/03/2017	Foreign Exchange Future	1,557.56590	1.55757	1,552.17390	1.55217	1,557.566	22.30	0.68	0.00	0	3,200.00
\$ / R	15.80	Call	On 13/03/2017	Foreign Exchange Future	384.53920	0.38454	390.90150	0.39090	384.539	22.41	0.31	0.00	0	180.00
\$ / R	16.22	Call	On 13/03/2017	Foreign Exchange Future	307.38800	0.30739	313.81120	0.31381	307.388	23.12	0.26	0.00	0	45,132.00
\$ / R	16.75	Put	On 13/03/2017	Foreign Exchange Future	2,402.36880	2.40237	2,396.23180	2.39623	2,402.369	23.92	0.80	0.00	0	1,800.00
\$ / R	17.31	Call	On 13/03/2017	Foreign Exchange Future	173.72770	0.17373	178.66010	0.17866	173.728	24.77	0.16	0.00	0	46,000.00
\$ / R	18.43	Call	On 13/03/2017	Foreign Exchange Future	117.33450	0.11733	121.07030	0.12107	117.335	27.43	0.10	0.00	0	90.00
\$ / R	18.44	Call	On 13/03/2017	Foreign Exchange Future	116.99420	0.11699	120.72990	0.12073	116.994	27.46	0.10	0.00	0	7,160.00
\$ / R	19.00	Call	On 13/03/2017	Foreign Exchange Future	96.92220	0.09692	104.30130	0.10430	96.922	28.61	0.09	0.00	0	6,370.00
\$ / R	19.38	Call	On 13/03/2017	Foreign Exchange Future	76.24560	0.07625	82.55290	0.08255	76.246	28.61	0.07	0.00	0	3,200.00
\$ / R	21.42	Call	On 13/03/2017	Foreign Exchange Future	19.61430	0.01961	21.98880	0.02199	19.614	28.61	0.02	0.00	0	1,800.00
\$ / R			On 12/04/2017	Any day expiry	14.66430	14.66430	14.67610	14.67610		20.25	0.00	0.00	0	0.00
\$ / R	13.95	Put	On 12/04/2017	Any day expiry	458.93640	0.45894	455.88180	0.45588	458.936	19.23	0.33	0.00	0	1,000.00
\$ / R	17.02	Call	On 12/04/2017	Any day expiry	267.63340	0.26763	274.23250	0.27423	267.633	23.96	0.21	0.00	0	1,000.00
\$ / R			On 25/04/2017	Any day expiry	14.70130	14.70130	14.71310	14.71310		20.26	0.00	0.00	0	0.00
\$ / R	14.10	Put	On 25/04/2017	Any day expiry	537.46390	0.53746	534.88940	0.53489	537.464	19.38	0.36	0.00	0	1,000.00
\$ / R	16.67	Call	On 25/04/2017	Any day expiry	346.84430	0.34684	353.89710	0.35390	346.844	23.33	0.25	0.00	0	1,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	14.85840	14.85840	14.87020	14.87020		20.31	0.00	0.00	0	150,436.00
\$ / R	13.83	Put	On 19/06/2017	Foreign Exchange Future	471.13620	0.47114	470.11150	0.47011	471.136	19.07	0.30	0.00	0	2,280.00
\$ / R	13.87	Put	On 19/06/2017	Foreign Exchange Future	486.38610	0.48639	485.31090	0.48531	486.386	19.09	0.30	0.00	0	30,000.00
\$ / R	14.11	Put	On 19/06/2017	Foreign Exchange Future	584.44930	0.58445	583.07290	0.58307	584.449	19.25	0.34	0.00	0	2,850.00
\$ / R	14.18	Put	On 19/06/2017	Foreign Exchange Future	617.53270	0.61753	616.12200	0.61612	617.533	19.35	0.35	0.00	0	1,400.00
\$ / R	14.23	Put	On 19/06/2017	Foreign Exchange Future	641.75170	0.64175	640.32000	0.64032	641.752	19.42	0.36	0.00	0	2,000.00
\$ / R	14.89	Put	On 19/06/2017	Foreign Exchange Future	1,004.74390	1.00474	1,002.94420	1.00294	1,004.744	20.36	0.47	0.00	0	1,297.00
\$ / R	15.50	Put	On 19/06/2017	Foreign Exchange Future	1,402.87730	1.40288	1,400.20990	1.40021	1,402.877	21.22	0.56	0.00	0	150.00
\$ / R	15.78	Call	On 19/06/2017	Foreign Exchange Future	682.26630	0.68227	691.03070	0.69103	682.266	21.63	0.40	0.00	0	2,280.00
\$ / R	15.78	Put	On 19/06/2017	Foreign Exchange Future	1,603.86630	1.60387	1,600.83070	1.60083	1,603.866	21.63	0.60	0.00	0	3,155.00
\$ / R	15.86	Call	On 19/06/2017	Foreign Exchange Future	661.59890	0.66160	670.26220	0.67026	661.599	21.75	0.39	0.00	0	30,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	603.87360	0.60387	612.24860	0.61225	603.874	22.11	0.36	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	568.72340	0.56872	576.90350	0.57690	568.723	22.35	0.34	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	475.96910	0.47597	483.84020	0.48384	475.969	22.99	0.30	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	295.24040	0.29524	302.50070	0.30250	295.240	25.10	0.19	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	261.74670	0.26175	269.03390	0.26903	261.747	26.10	0.17	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	189.88230	0.18988	196.41300	0.19641	189.882	27.40	0.13	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.92410	14.92410	14.93590	14.93590		20.21	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	529.50620	0.52951	527.45010	0.52745	529.506	19.02	0.31	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	349.77310	0.34977	353.94820	0.35395	349.773	24.43	0.22	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.11930	15.11930	15.13090	15.13090		20.33	0.00	0.00	0	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	190.88760	0.19089	189.57240	0.18957	190.888	17.58	0.14	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	494.58620	0.49459	493.74220	0.49374	494.586	18.84	0.27	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	498.26270	0.49826	497.42450	0.49742	498.263	18.85	0.27	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	685.18500	0.68519	684.51870	0.68452	685.185	19.19	0.34	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	730.35870	0.73036	729.72550	0.72973	730.359	19.26	0.35	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	781.22010	0.78122	788.45540	0.78846	781.220	22.01	0.39	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	692.47240	0.69247	699.38920	0.69939	692.472	22.53	0.35	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	646.69510	0.64670	653.29070	0.65329	646.695	22.82	0.33	0.00	0	110.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.42810	15.42810	15.44030	15.44030		20.87	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.76150	15.76150	15.77360	15.77360		21.33	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.09490	16.09490	16.10690	16.10690		21.72	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	546.43370	0.54643	548.91200	0.54891	546.434	19.10	0.21	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.34040	14.34040	14.35190	14.35190		21.05	0.00	1,376,678.40	96	393.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.57930	14.57930	14.59110	14.59110		20.22	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.85840	14.85840	14.87020	14.87020		20.31	0.00	0.00	0	51.00
£ / R	On 27/10/2016	Any day expiry			17.24900	17.24900	17.32320	17.32320		22.28	0.00	0.00	0	85.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.44360	17.44360	17.51850	17.51850		20.89	0.00	145,845,939.60	8,361	52,219.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	289.88430	0.28988	283.25140	0.28325	289.884	20.03	0.30	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	443.30810	0.44331	431.14970	0.43115	443.308	20.49	0.40	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	526.79110	0.52679	511.68360	0.51168	526.791	20.70	0.44	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	820.64460	0.82064	795.31000	0.79531	820.645	21.45	0.57	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	955.73250	0.95573	926.37610	0.92638	955.733	21.78	0.62	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	133.03080	0.13303	156.53090	0.15653	133.031	23.84	0.15	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,995.60970	3.99561	3,927.38280	3.92738	3,995.610	27.05	0.96	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	6.16820	0.00617	7.07500	0.00708	6.168	32.92	0.01	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.76630	17.76630	17.84240	17.84240		20.07	0.00	0.00	0	5,759.00
£ / R	On 25/04/2017	Any day expiry			17.93040	17.93040	18.00810	18.00810		19.93	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.13950	18.13950	18.21780	18.21780			0.00	0.00	0	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.90730	18.90730	18.98950	18.98950		18.68	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13813	0.13813	0.13786	0.13786		23.39	0.00	2,015,796.25	14,594	13,577.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14099	0.14099	0.14072	0.14072		22.58	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			0.14435		0.14435		0.14408	0.14408		22.24	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14754		0.14754		0.14728	0.14728		23.27	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.61120		15.61120		15.64140	15.64140		22.29	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.72680		15.72680		15.75760	15.75760		19.17	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.80470		15.80470		15.83570	15.83570		19.10	0.00	52,882,526.20	3,346	51,050.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	269.22590		0.26923	293.74810		0.29375	269.226	20.48	0.32	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,282.16930		1.28217	1,270.97800		1.27098	1,282.169	21.28	0.76	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	1.96050		0.00196	2.29530		0.00230	1.961	28.52	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.13120		16.13120		16.16340	16.16340		18.81	0.00	0.00	0	8,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.51300		16.51300		16.54780	16.54780		19.06	0.00	577,955.00	35	77,642.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.87620		16.87620		16.90930	16.90930		19.32	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.27140		17.27140		17.30890	17.30890		19.86	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.72499		98.72499		98.64049	98.64049			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.83916		95.83916		95.74815	95.74815			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.63875		94.63875		94.54119	94.54119			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.73921		96.73921		96.63574	96.63574			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.39623		100.39623		100.29059	100.29059			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			100.02165		100.02165		100.02256	100.02256			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.66648		99.66648		99.67084	99.67084			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.74486		99.74486		99.74978	99.74978			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.05117		100.05117		100.05123	100.05123			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.07808		100.07808		100.07740	100.07740			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.40348		99.40348		99.40391	99.40391			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.10738		99.10738		99.10998	99.10998			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.21034		99.21034		99.20824	99.20824			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.75000		99.75000		99.74000	99.74000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.41619		98.41619		98.39766	98.39766			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.78887		97.78887		97.76468	97.76468			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.12764		97.12764		97.09773	97.09773			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.43316		97.43316		97.39499	97.39499			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.69632		99.69632		99.64928	99.64928			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			503.03500		503.03500		504.02600	504.02600			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			512.63700		512.63700		513.65200	513.65200			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			580.97100		580.97100		582.72400	582.72400			0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future			592.06000		592.06000		593.85300	593.85300			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	529.47100		529.47100		531.65100	531.65100			0.00	0.00	0	604.00
ALBI	On 02/02/2017	Index Future	539.57700		539.57700		541.80400	541.80400			0.00	0.00	0	19.00
ALBI	On 04/05/2017	Index Future	550.24800		550.24800		552.53800	552.53800			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.90710		10.90710		10.93130	10.93130		15.33	0.00	894,382.20	82	7,086.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.06740		11.06740		11.09220	11.09220		14.94	0.00	0.00	0	3,432.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.25320		11.25320		11.27780	11.27780		15.30	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.42650		11.42650		11.45120	11.45120		15.71	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.63630		11.63630		11.66130	11.66130		16.26	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.90890		10.90890		10.91820	10.91820		16.68	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.09760		11.09760		11.10670	11.10670		16.37	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.31720		11.31720		11.32580	11.32580		16.45	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	380.04580		380.04580		384.86180	384.86180			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.52620		14.52620		14.56480	14.56480		19.05	0.00	2,135,351.40	147	2,011.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.84540		14.84540		14.88530	14.88530		19.22	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.21950		15.21950		15.26050	15.26050		19.78	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.11320		2.11320		2.12040	2.12040		18.12	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.13690		2.13690		2.14460	2.14460		17.75	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.16490		2.16490		2.17340	2.17340		18.27	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.10820		2.10820		2.11520	2.11520		18.62	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.12680		2.12680		2.13100	2.13100		17.42	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.17060		2.17060		2.17510	2.17510		16.64	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	10.37236		78.44525		10.31279	78.83463			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		10.45325	79.94284		10.39161	80.34020			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.52531	77.72971		10.46126	78.13747			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		10.48613	82.78229		10.42147	83.26954			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future		10.56162	84.36262		10.49480	84.85984			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.63295	81.76849		10.56360	82.27821			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		527.48500	527.48500		529.42500	529.42500			0.00	15,824,550.00	3	415.00
GOVI	On 02/02/2017	GOVI		537.55300	537.55300		539.53600	539.53600			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI		548.18300	548.18300		550.22500	550.22500			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.84940	1.84940		1.85100	1.85100		20.30	0.00	19,067,314.00	10,310	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.88160	1.88160		1.88340	1.88340		20.12	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.91850	1.91850		1.92020	1.92020		19.71	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		128.69019	128.69019		128.67655	128.67655			0.00	0.00	0	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		107.63182	107.63182		107.62028	107.62028			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		136.22872	136.22872		136.21445	136.21445			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		134.54434	134.54434		134.38655	134.38655			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		144.13552	144.13552		144.11997	144.11997			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		250.26500	250.26500		250.16300	250.16300			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future		255.05800	255.05800		254.95600	254.95600			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future		260.11700	260.11700		260.02200	260.02200			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		678.39600	678.39600		678.29300	678.29300			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		691.52600	691.52600		691.42400	691.42400			0.00	0.00	0	155.00
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		7.37000	92.63000			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			7.44000		92.56000		7.44000	92.56000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future			7.44000		92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future			7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.61000		92.39000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.64000		92.36000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.65000		92.35000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.65000		92.35000		7.65000	92.35000			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		7.65000	92.35000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14030		0.14030		0.14000	0.14000			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14010		0.14010		0.14000	0.14000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13930		0.13930		0.14010	0.14010			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.19220		10.19220		10.16250	10.16250		16.44	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.33480		10.33480		10.30490	10.30490		16.13	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.49910		10.49910		10.46980	10.46980		16.62	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.33270		1.33270		1.33450	1.33450			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.34430		1.34430		1.34600	1.34600			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.36040		1.36040		1.36220	1.36220			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.21640		1.21640		1.22060	1.22060			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.21860		1.21860		1.22280	1.22280			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22080		1.22080		1.22510	1.22510			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.10210		1.10210		1.10340	1.10340			0.00	3,152,006.00	2,860	8,493.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.10640		1.10640		1.10780	1.10780			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.11140		1.11140		1.11280	1.11280			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.87045		114.73236		8.82048	115.08600		9.15	0.00	328,249,281.96	2,861	88,875.00
R186	On 03/11/2016	Bond Future	8.30	Call	29.54000		0.02954		64.92000	0.06492	29.540	8.94	0.03	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,662.92000		2.66292		2,413.36000	2.41336	2,662.920	9.01	0.87	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	1,090.05000		1.09005		979.71000	0.97971	1,090.050	9.10	0.56	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	799.88000		0.79988		722.53000	0.72253	799.880	9.12	0.46	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	318.73000		0.31873		297.65000	0.29765	318.730	9.21	0.24	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,480.29000		2.48029		2,826.81000	2.82681	2,480.290	9.27	0.85	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,708.89000		3.70889		4,065.07000	4.06507	3,708.890	9.38	0.95	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.91549		111.61996		8.86339	111.98111		9.30	0.00	0.00	0	5,191.00
R186	On 02/02/2017	Bond Future	8.00	Call	332.32000		0.33232		396.99000	0.39699	332.320	8.98	0.13	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	820.19000		0.82019		941.28000	0.94128	820.190	9.10	0.25	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	932.75000		0.93275		1,064.36000	1.06436	932.750	9.12	0.28	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,308.92000		1.30892		1,471.38000	1.47138	1,308.920	9.17	0.36	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	2,406.58000		2.40658	2,257.21000	2.25721	2,406.580	9.26	0.51	0.00	0	500.00	
R186	On 02/02/2017	Bond Future	8.90	Put	2,299.79000		2.29979	2,155.70000	2.15570	2,299.790	9.27	0.50	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.40	Put	999.43000		0.99943	930.00000	0.93000	999.430	9.53	0.27	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.50	Put	831.23000		0.83123	772.87000	0.77287	831.230	9.59	0.24	0.00	0	13,500.00	
R186	On 04/05/2017	Bond Future			8.95268		113.82834	8.89791	114.20026		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			303.41821		303.41821	303.38672	303.38672			0.00	4,247,854.94	14	861.00	
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			250.45062		250.45062	250.42384	250.42384			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			8.54603		97.63711	8.49089	97.89601		6.86	0.00	0.00	0	15,171.00	
R2023	On 02/02/2017	Bond Future			8.59267		99.50106	8.53443	99.76559		6.58	0.00	0.00	0	0.00	
R2023	On 04/05/2017	Bond Future			8.62172		97.53579	8.55964	97.80869		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			7.69228		101.66540	7.63898	101.70878		0.92	0.00	0.00	0	23,644.00	
R203	On 02/02/2017	Bond Future			7.70366		103.60627	7.62600	103.65120		0.65	0.00	0.00	0	0.00	
R203	On 04/05/2017	Bond Future			7.36972		101.48176	7.22946	101.53082		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			9.26572		92.61319	9.21586	92.96465			0.00	0.00	0	26,853.00	
R2030	On 02/02/2017	Bond Future			9.31339		90.37538	9.26176	90.73419			0.00	0.00	0	444.00	
R2030	On 04/05/2017	Bond Future			9.35769		92.16374	9.30389	92.53261			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			9.36112		91.90157	9.30627	92.31653		12.97	0.00	0.00	0	13,093.00	
R2032	On 02/02/2017	Bond Future			9.41089		93.65603	9.35420	94.07958		12.68	0.00	0.00	0	0.00	
R2032	On 04/05/2017	Bond Future			9.45352		91.34893	9.39462	91.78382		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			9.43636		96.81830	9.37147	97.36049			0.00	0.00	0	4,673.00	
R2035	On 02/02/2017	Bond Future			9.48752		98.66663	9.42052	99.21986			0.00	0.00	0	0.00	
R2035	On 04/05/2017	Bond Future			9.52832		96.11386	9.45892	96.68116			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			9.49041		93.44888	9.43052	93.94824		14.41	0.00	0.00	0	36,770.00	
R2037	On 02/02/2017	Bond Future			9.53709		90.97666	9.47533	91.48627		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		9.58066	92.77692		9.51671	93.29960		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		7.88834	103.26005		7.83709	103.35851		2.24	0.00	0.00	0	31,421.00
R204	On 02/02/2017	Bond Future		7.91132	101.19117		7.85223	101.29222		2.04	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.89794	103.19315		7.82688	103.29945		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		9.53536	97.45025		9.46541	98.07664		15.05	0.00	0.00	0	4,818.00
R2040	On 02/02/2017	Bond Future		9.58190	94.80402		9.50981	95.44315		15.46	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.62536	96.68007		9.55083	97.33489		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		9.55002	94.63582		9.48509	95.22413		15.73	0.00	0.00	0	19,783.00
R2044	On 02/02/2017	Bond Future		9.59502	92.06107		9.52816	92.66128		16.18	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.63700	93.88281		9.56792	94.49784		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		9.50525	94.13223		9.44034	94.73860		16.31	0.00	0.00	0	64,217.00
R2048	On 02/02/2017	Bond Future		9.55139	95.92925		9.48454	96.54796		16.02	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.58826	93.38581		9.51927	94.01968		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		8.09363	99.94113		8.04294	100.07918		3.47	0.00	0.00	0	58,834.00
R207	On 02/02/2017	Bond Future		8.12511	98.20664		8.06931	98.34803		3.28	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,088.05000	2.08805	2,216.47000	2.21647	2,088.050	3.40	0.86	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.14346	100.14970		8.08054	100.29704		2.97	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		8.12388	98.56878		8.05348	98.71989		2.79	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,047.22000	1.04722	1,133.86000	1.13386	1,047.220	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		8.29028	95.13584		8.23489	95.32979		4.94	0.00	0.00	0	30,293.00
R208	On 02/02/2017	Bond Future		8.33093	96.95209		8.27145	97.15042		4.61	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		8.35466	95.46645		8.28983	95.67172		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			9.38471		72.89638		9.32481	73.31415		14.94	0.00	21,139,950.20	290	37,761.00
R209	On 03/11/2016	Bond Future	8.81	Call	36.98000		0.03698		82.76000	0.08276	36.980	14.60	0.04	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	58.34000		0.05834		120.90000	0.12090	58.340	14.63	0.06	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,635.30000		2.63530	2,346.97000	2.34697	2,635.300		14.71	0.85	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,573.33000		2.57333	2,289.73000	2.28973	2,573.330		14.71	0.84	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	1,098.39000		1.09839	964.13000	0.96413	1,098.390		14.86	0.55	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,060.72000		1.06072	1,380.60000	1.38060	1,060.720		14.90	0.55	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	724.78000		0.72478	639.10000	0.63910	724.780		14.91	0.42	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.42801		74.28804		9.36636	74.71433		14.70	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.46491		72.60623		9.40121	73.04329		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			187.24240		187.24240		187.22243	187.22243			0.00	2,808,636.00	15	2,071.00
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			142.18947		142.18947		142.17307	142.17307			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			148.37187		148.37187		148.35652	148.35652			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			9.27595		83.48332		9.22613	83.82465		12.69	0.00	0.00	0	42,360.00
R213	On 02/02/2017	Bond Future			9.32488		85.07705		9.27337	85.42554		12.44	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.36308		83.20715		9.30957	83.56520		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			9.45494		73.27643		9.39002	73.75100		15.74	0.00	0.00	0	29,619.00
R214	On 02/02/2017	Bond Future			9.49954		74.67536		9.43275	75.15949		15.47	0.00	0.00	0	7,379.00
R214	On 04/05/2017	Bond Future			9.53496		72.85343		9.46607	73.34950		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			24,631.50000		24,631.50000		24,677.22000	24,677.22000			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	10.32110	10.32110		10.33820	10.33820		16.93	0.00	0.00	0	165.00
SGD / R	On 13/03/2017		Foreign Exchange Future	10.49520	10.49520		10.51260	10.51260		16.59	0.00	0.00	0	0.00
TRY / R	On 19/12/2016		Foreign Exchange Future	4.55860	4.55860		4.59290	4.59290		16.11	0.00	0.00	0	0.00
TRY / R	On 13/03/2017		Foreign Exchange Future	4.55670	4.55670		4.59480	4.59480		15.79	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.40300	1.40300		1.40390	1.40390			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.36680	1.36680		1.36760	1.36760			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017		Foreign Exchange Future	1.32870	1.32870		1.32950	1.32950			0.00	0.00	0	0.00
Total for Derivatives :												1,795,030,783.33	146,201	4 224 251.00
Grand Total:												1,795,030,783.33	146,201	4 224 251.00