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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 18/10/2016

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 19/10/2016	Any day expiry	13.98440	13.98440	14.17290	14.17290		22.39	0.00	0.00	0	0.00
\$ / R	14.58	Call	Any day expiry	3.60020	0.00360	19.08330	0.01908	3.600	42.21	0.03	0.00	0	12,000.00
\$ / R		On 21/10/2016	Any day expiry	13.98440	13.98440	14.17570	14.17570		21.96	0.00	0.00	0	0.00
\$ / R	13.87	Put	Any day expiry	69.00580	0.06901	48.22830	0.04823	69.006	23.32	0.34	0.00	0	10,000.00
\$ / R		On 24/10/2016	Any day expiry	13.99260	13.99260	14.18410	14.18410		20.15	0.00	0.00	0	0.00
\$ / R	13.40	Put	Any day expiry	12.98800	0.01299	5.81520	0.00582	12.988	23.10	0.07	0.00	0	55,000.00
\$ / R	13.54	Put	Any day expiry	24.85810	0.02486	10.10970	0.01011	24.858	22.42	0.12	0.00	0	5,000.00
\$ / R		On 26/10/2016	Any day expiry	13.99800	13.99800	14.18970	14.18970		20.81	0.00	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	0.09370	0.00009	0.08250	0.00008	0.094	35.23	0.00	0.00	0	250.00
\$ / R	13.50	Put	Any day expiry	23.04550	0.02305	10.47780	0.01048	23.046	20.33	0.11	0.00	0	150.00
\$ / R	18.77	Call	Any day expiry	0.02630	0.00003	0.02700	0.00003	0.026	52.80	0.00	0.00	0	250.00
\$ / R	18.85	Call	Any day expiry	0.02090	0.00002	0.02130	0.00002	0.021	52.80	0.00	0.00	0	150.00
\$ / R		On 27/10/2016	Any day expiry	14.00070	14.00070	14.19250	14.19250		21.10	0.00	0.00	0	2,627.00
\$ / R	13.25	Put	Any day expiry	7.49400	0.00749	7.34190	0.00734	7.494	20.35	0.04	0.00	0	9,960.00
\$ / R	14.25	Put	Any day expiry	345.61040	0.34561	239.39570	0.23940	345.610	22.18	0.69	0.00	0	2,000.00
\$ / R	14.96	Call	Any day expiry	12.09240	0.01209	30.22930	0.03023	12.092	25.62	0.05	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	1,068.41000	1.06841	890.88740	0.89089	1,068.410	26.19	0.96	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	0.83040	0.00083	2.06170	0.00206	0.830	33.50	0.00	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry			14.00340	14.00340	14.19530	14.19530		21.34	0.00	0.00	0	3,640.00
\$ / R	On 01/11/2016	Any day expiry			14.01430	14.01430	14.20650	14.20650		21.02	0.00	0.00	0	0.00
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	78.40820	0.07841	47.58210	0.04758	78.408	20.28	0.24	0.00	0	15,400.00
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	379.20980	0.37921	528.79230	0.52879	379.210	20.52	0.69	0.00	0	15,400.00
\$ / R	On 02/11/2016	Any day expiry			14.01700	14.01700	14.20930	14.20930		20.89	0.00	139,890,000.00	10,000	10,000.00
\$ / R	On 02/11/2016	Any day expiry	13.90	Put	179.88450	0.17988	119.56590	0.11957	179.885	20.71	0.41	0.00	0	10,000.00
\$ / R	On 07/11/2016	Any day expiry			14.03060	14.03060	14.22320	14.22320		22.67	0.00	0.00	0	288.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	982.73530	0.98274	827.56510	0.82757	982.735	25.45	0.85	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	5.52820	0.00553	9.41820	0.00942	5.528	30.11	0.02	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.03870	14.03870	14.23160	14.23160		22.22	0.00	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	567.49010	0.56749	720.24950	0.72025	567.490	21.55	0.73	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	468.92800	0.46893	609.48600	0.60949	468.928	21.78	0.66	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	438.64930	0.43865	574.85860	0.57486	438.649	21.85	0.63	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	330.63730	0.33064	448.51440	0.44851	330.637	22.15	0.53	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	285.59580	0.28560	392.82980	0.39283	285.596	22.38	0.48	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	265.54240	0.26554	366.86810	0.36687	265.542	22.54	0.46	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	228.98500	0.22898	318.66440	0.31866	228.985	22.86	0.41	0.00	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	182.34810	0.18235	258.73600	0.25874	182.348	23.33	0.34	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	96.75400	0.09675	144.23840	0.14424	96.754	24.58	0.20	0.00	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry			14.05230	14.05230	14.24550	14.24550		21.32	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			14.05500	14.05500	14.24830	14.24830		21.25	0.00	14,131,800.00	1,000	1,000.00
\$ / R	On 17/11/2016	Any day expiry			14.05770	14.05770	14.25110	14.25110		21.16	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	63.08280	0.06308	41.58620	0.04159	63.083	20.02	0.15	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,580.08490	1.58008	1,407.33090	1.40733	1,580.085	25.53	0.92	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	3.82550	0.00383	5.01590	0.00502	3.826	28.77	0.01	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.08780	14.08780	14.28180	14.28180		20.45	0.00	0.00	0	1,123.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	4.17170	0.00417	3.99080	0.00399	4.172	23.41	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	139.56480	0.13956	101.24210	0.10124	139.565	19.50	0.25	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.38610	0.00039	1.00990	0.00101	0.386	30.39	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			14.12620	14.12620	14.32090	14.32090		20.62	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	867.88000	0.86788	739.83400	0.73983	867.880	22.13	0.68	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			14.12890	14.12890	14.32370	14.32370		20.61	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.13160	14.13160	14.32650	14.32650		20.59	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			14.13440	14.13440	14.32930	14.32930		21.09	0.00	0.00	0	36.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.14530	14.14530	14.34040	14.34040		20.85	0.00	869,667,189.30	61,481	426,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	10.68410	0.01068	9.69340	0.00969	10.684	22.25	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	39.38550	0.03939	32.06190	0.03206	39.386	20.03	0.07	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	50.68040	0.05068	40.60340	0.04060	50.680	19.58	0.09	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	84.24080	0.08424	62.32080	0.06232	84.241	19.65	0.14	0.00	0	151,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	125.92090	0.12592	95.65470	0.09565	125.921	19.71	0.19	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	959.51460	0.95951	1,119.11750	1.11912	959.515	19.74	0.78	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	154.21460	0.15421	118.71750	0.11872	154.215	19.74	0.22	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	156.76370	0.15676	120.80870	0.12081	156.764	19.75	0.23	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	199.88390	0.19988	155.49950	0.15550	199.884	19.85	0.27	0.00	0	26,886.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.65	Put	252.98330	0.25298	196.77380	0.19677	252.983	20.08	0.32	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	717.74760	0.71775	853.62990	0.85363	717.748	20.16	0.67	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	272.44760	0.27245	213.22990	0.21323	272.448	20.16	0.33	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	292.80180	0.29280	230.53980	0.23054	292.802	20.24	0.35	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	301.19030	0.30119	237.70460	0.23770	301.190	20.27	0.36	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	553.11250	0.55311	670.44160	0.67044	553.113	20.62	0.57	0.00	0	23,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	407.81250	0.40781	330.04160	0.33004	407.813	20.62	0.43	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	528.72710	0.52873	642.93580	0.64294	528.727	20.70	0.55	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	514.50440	0.51450	626.84390	0.62684	514.504	20.74	0.54	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	509.83030	0.50983	621.54760	0.62155	509.830	20.76	0.54	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	459.88980	0.45989	375.88770	0.37589	459.890	20.77	0.47	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	470.71150	0.47071	385.46530	0.38547	470.712	20.80	0.47	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	469.83180	0.46983	575.41780	0.57542	469.832	20.92	0.51	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	461.55500	0.46156	565.53530	0.56554	461.555	20.97	0.50	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	516.25500	0.51626	425.13530	0.42514	516.255	20.97	0.50	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	546.12920	0.54613	451.01680	0.45102	546.129	21.08	0.52	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	576.79160	0.57679	477.72240	0.47772	576.792	21.20	0.53	0.00	0	5,165.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	595.56000	0.59556	494.13540	0.49414	595.560	21.27	0.54	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	407.17700	0.40718	500.07230	0.50007	407.177	21.29	0.46	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.39	Put	633.91280	0.63391	528.51460	0.52851	633.913	21.41	0.56	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	385.70800	0.38571	474.81070	0.47481	385.708	21.43	0.44	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	673.31760	0.67332	564.36820	0.56437	673.318	21.55	0.58	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	352.23600	0.35224	435.48890	0.43549	352.236	21.67	0.41	5,794,620.00	1,000	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	706.93600	0.70694	595.08890	0.59509	706.936	21.67	0.59	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	713.74200	0.71374	601.32420	0.60132	713.742	21.69	0.59	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	321.50060	0.32150	399.15150	0.39915	321.501	21.90	0.38	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	797.48800	0.79749	678.40820	0.67841	797.488	21.97	0.63	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	819.00380	0.81900	698.31480	0.69831	819.004	22.04	0.64	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	296.03890	0.29604	368.86690	0.36887	296.039	22.11	0.36	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	848.03240	0.84803	725.23650	0.72524	848.032	22.14	0.65	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	922.25630	0.92226	794.38550	0.79439	922.256	22.37	0.67	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	262.67260	0.26267	328.91930	0.32892	262.673	22.42	0.32	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	253.17500	0.25317	317.48360	0.31748	253.175	22.51	0.31	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	222.62680	0.22263	280.40940	0.28041	222.627	22.84	0.28	0.00	0	89,279.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,077.32680	1.07733	940.00940	0.94001	1,077.327	22.84	0.72	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	203.10340	0.20310	256.60680	0.25661	203.103	23.08	0.26	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	185.32370	0.18532	234.86120	0.23486	185.324	23.32	0.24	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,240.02370	1.24002	1,094.46120	1.09446	1,240.024	23.32	0.76	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,248.33540	1.24834	1,102.39160	1.10239	1,248.335	23.35	0.76	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	172.25500	0.17226	218.81110	0.21881	172.255	23.51	0.23	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	154.42190	0.15442	196.80860	0.19681	154.422	23.80	0.21	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,409.12190	1.40912	1,256.40860	1.25641	1,409.122	23.80	0.79	0.00	0	31,590.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	143.61670	0.14362	183.41820	0.18342	143.617	23.99	0.19	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,495.74120	1.49574	1,339.82120	1.33982	1,495.741	24.04	0.81	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,557.02440	1.55702	1,399.08060	1.39908	1,557.024	24.20	0.82	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,654.15120	1.65415	1,493.54060	1.49354	1,654.151	24.43	0.83	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,761.58170	1.76158	1,598.29010	1.59829	1,761.582	24.68	0.85	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	102.06140	0.10206	132.55950	0.13256	102.061	24.79	0.14	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	88.92540	0.08893	115.79080	0.11579	88.925	25.11	0.13	0.00	0	52,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,943.62540	1.94363	1,775.39080	1.77539	1,943.625	25.11	0.87	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	80.44050	0.08044	104.90560	0.10491	80.441	25.34	0.12	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	67.15580	0.06716	87.77950	0.08778	67.156	25.76	0.10	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,382.93630	2.38294	2,205.82010	2.20582	2,382.936	26.10	0.91	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,439.93250	2.43993	2,261.91550	2.26192	2,439.933	26.23	0.92	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	54.26960	0.05427	71.06220	0.07106	54.270	26.27	0.08	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,592.72260	2.59272	2,412.51840	2.41252	2,592.723	26.56	0.93	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	44.81250	0.04481	58.72340	0.05872	44.813	26.73	0.07	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	39.75380	0.03975	52.09930	0.05210	39.754	27.03	0.06	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	38.10490	0.03810	49.93520	0.04994	38.105	27.13	0.06	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	36.84190	0.03684	48.27570	0.04828	36.842	27.22	0.06	968,042.40	1,200	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	28.66740	0.02867	34.10520	0.03411	28.667	28.41	0.04	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	26.81730	0.02682	30.73650	0.03074	26.817	28.75	0.04	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	24.41210	0.02441	26.43720	0.02644	24.412	29.23	0.04	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	23.99570	0.02400	25.70300	0.02570	23.996	29.32	0.04	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	20.23300	0.02023	19.24680	0.01925	20.233	30.27	0.03	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	19.60540	0.01961	18.20660	0.01821	19.605	30.45	0.03	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	19.20320	0.01920	17.54580	0.01755	19.203	30.58	0.03	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	19.00690	0.01901	17.22510	0.01723	19.007	30.64	0.03	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	9.54410	0.00954	7.91590	0.00792	9.544	31.49	0.02	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	8.60780	0.00861	7.07610	0.00708	8.608	31.49	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	8.41190	0.00841	6.90120	0.00690	8.412	31.49	0.01	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	7.07050	0.00707	5.71340	0.00571	7.070	31.49	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	6.29130	0.00629	5.03170	0.00503	6.291	31.49	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	3.68640	0.00369	2.80960	0.00281	3.686	31.49	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	3.47070	0.00347	2.63060	0.00263	3.471	31.49	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	3.22780	0.00323	2.43010	0.00243	3.228	31.49	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	2.72230	0.00272	2.01750	0.00202	2.722	31.49	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	2.32140	0.00232	1.69490	0.00169	2.321	31.49	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	2.10340	0.00210	1.52150	0.00152	2.103	31.49	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	1.76830	0.00177	1.25820	0.00126	1.768	31.49	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	1.64090	0.00164	1.15930	0.00116	1.641	31.49	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.82880	0.00083	0.54800	0.00055	0.829	31.49	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.53440	0.00053	0.33830	0.00034	0.534	31.49	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.49420	0.00049	0.31040	0.00031	0.494	31.49	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.15090	14.15090	14.34610	14.34610		20.83	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.17350	14.17350	14.36900	14.36900		20.53	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			14.21590	14.21590	14.41200	14.41200		20.28	0.00	0.00	0	0.00
\$ / R	13.95	Put	On 13/01/2017	Any day expiry	423.31460	0.42331	346.38480	0.34638	423.315	19.91	0.40	0.00	0	2,000.00		
\$ / R	16.17	Call	On 13/01/2017	Any day expiry	125.99790	0.12600	157.41190	0.15741	125.998	24.25	0.15	0.00	0	2,000.00		
\$ / R			On 18/01/2017	Any day expiry	14.23010	14.23010	14.27980	14.27980		20.23	0.00	0.00	0	0.00		
\$ / R	14.28	Call	On 18/01/2017	Any day expiry	554.54310	0.55454	0.00000	0.00000	554.543	20.29	0.51	72,341,466.80	10,000	5,000.00		
\$ / R			On 25/01/2017	Any day expiry	14.24960	14.24960	14.44620	14.44620		20.18	0.00	0.00	0	0.00		
\$ / R	14.10	Put	On 25/01/2017	Any day expiry	515.70940	0.51571	431.52910	0.43153	515.709	19.96	0.44	0.00	0	1,000.00		
\$ / R	15.89	Call	On 25/01/2017	Any day expiry	186.25190	0.18625	228.01060	0.22801	186.252	23.41	0.20	0.00	0	1,000.00		
\$ / R			On 13/03/2017	Foreign Exchange Future	14.38010	14.38010	14.57930	14.57930		20.04	0.00	3,307,423.00	230	104,883.00		
\$ / R	12.20	Put	On 13/03/2017	Foreign Exchange Future	52.97040	0.05297	43.37160	0.04337	52.970	18.24	0.07	0.00	0	250.00		
\$ / R	13.00	Put	On 13/03/2017	Foreign Exchange Future	174.67020	0.17467	144.67420	0.14467	174.670	18.62	0.18	0.00	0	91,132.00		
\$ / R	14.10	Put	On 13/03/2017	Foreign Exchange Future	574.87370	0.57487	495.49310	0.49549	574.874	19.67	0.41	0.00	0	46,000.00		
\$ / R	14.30	Put	On 13/03/2017	Foreign Exchange Future	682.53680	0.68254	594.16150	0.59416	682.537	19.96	0.46	0.00	0	30,000.00		
\$ / R	14.40	Put	On 13/03/2017	Foreign Exchange Future	740.16080	0.74016	647.02390	0.64702	740.161	20.12	0.48	0.00	0	45,132.00		
\$ / R	14.65	Put	On 13/03/2017	Foreign Exchange Future	894.56210	0.89456	789.78620	0.78979	894.562	20.55	0.53	0.00	0	100.00		
\$ / R	15.23	Put	On 13/03/2017	Foreign Exchange Future	1,299.85610	1.29986	1,172.40410	1.17240	1,299.856	21.56	0.64	0.00	0	90.00		
\$ / R	15.36	Put	On 13/03/2017	Foreign Exchange Future	1,398.79880	1.39880	1,266.66780	1.26667	1,398.799	21.80	0.66	0.00	0	7,160.00		
\$ / R	15.48	Call	On 13/03/2017	Foreign Exchange Future	392.32470	0.39232	455.64970	0.45565	392.325	22.03	0.32	0.00	0	30,000.00		
\$ / R	15.70	Put	On 13/03/2017	Foreign Exchange Future	1,668.27650	1.66828	1,526.03110	1.52603	1,668.276	22.44	0.71	0.00	0	6,370.00		
\$ / R	15.74	Put	On 13/03/2017	Foreign Exchange Future	1,700.90170	1.70090	1,557.56590	1.55757	1,700.902	22.52	0.71	0.00	0	3,200.00		
\$ / R	15.80	Call	On 13/03/2017	Foreign Exchange Future	330.26640	0.33027	384.53920	0.38454	330.266	22.63	0.28	0.00	0	180.00		
\$ / R	16.22	Call	On 13/03/2017	Foreign Exchange Future	261.04430	0.26104	307.38800	0.30739	261.044	23.26	0.23	0.00	0	45,132.00		
\$ / R	16.75	Put	On 13/03/2017	Foreign Exchange Future	2,565.43220	2.56543	2,402.36880	2.40237	2,565.432	24.06	0.82	0.00	0	1,800.00		
\$ / R	17.31	Call	On 13/03/2017	Foreign Exchange Future	148.04160	0.14804	173.72770	0.17373	148.042	25.02	0.14	0.00	0	46,000.00		
\$ / R	18.43	Call	On 13/03/2017	Foreign Exchange Future	102.78540	0.10279	117.33450	0.11733	102.785	27.85	0.09	0.00	0	90.00		
\$ / R	18.44	Call	On 13/03/2017	Foreign Exchange Future	102.49640	0.10250	116.99420	0.11699	102.496	27.87	0.09	0.00	0	7,160.00		
\$ / R	19.00	Call	On 13/03/2017	Foreign Exchange Future	77.17500	0.07718	96.92220	0.09692	77.175	28.40	0.07	0.00	0	6,370.00		
\$ / R	19.38	Call	On 13/03/2017	Foreign Exchange Future	60.06750	0.06007	76.24560	0.07625	60.068	28.40	0.06	0.00	0	3,200.00		
\$ / R	21.42	Call	On 13/03/2017	Foreign Exchange Future	14.57420	0.01457	19.61430	0.01961	14.574	28.40	0.02	0.00	0	1,800.00		
\$ / R			On 12/04/2017	Any day expiry	14.46340	14.46340	14.66430	14.66430		20.05	0.00	0.00	0	0.00		
\$ / R	13.95	Put	On 12/04/2017	Any day expiry	529.38810	0.52939	458.93640	0.45894	529.388	19.29	0.37	0.00	0	1,000.00		
\$ / R	17.02	Call	On 12/04/2017	Any day expiry	230.04030	0.23004	267.63340	0.26763	230.040	24.11	0.19	0.00	0	1,000.00		
\$ / R			On 25/04/2017	Any day expiry	14.49950	14.49950	14.70130	14.70130		20.07	0.00	0.00	0	0.00		
\$ / R	14.10	Put	On 25/04/2017	Any day expiry	614.27150	0.61427	537.46390	0.53746	614.272	19.46	0.39	0.00	0	1,000.00		
\$ / R	16.67	Call	On 25/04/2017	Any day expiry	300.84600	0.30085	346.84430	0.34684	300.846	23.47	0.23	0.00	0	1,000.00		
\$ / R			On 19/06/2017	Foreign Exchange Future	14.65260	14.65260	14.85840	14.85840		20.19	0.00	3,370,098.00	230	150,441.00		
\$ / R	13.83	Put	On 19/06/2017	Foreign Exchange Future	532.54490	0.53254	471.13620	0.47114	532.545	19.05	0.33	0.00	0	2,280.00		
\$ / R	13.87	Put	On 19/06/2017	Foreign Exchange Future	549.25980	0.54926	486.38610	0.48639	549.260	19.07	0.33	0.00	0	30,000.00		
\$ / R	14.11	Put	On 19/06/2017	Foreign Exchange Future	663.34560	0.66335	584.44930	0.58445	663.346	19.40	0.38	0.00	0	2,850.00		
\$ / R	14.18	Put	On 19/06/2017	Foreign Exchange Future	699.05580	0.69906	617.53270	0.61753	699.056	19.50	0.39	0.00	0	1,400.00		
\$ / R	14.23	Put	On 19/06/2017	Foreign Exchange Future	725.14040	0.72514	641.75170	0.64175	725.140	19.58	0.40	0.00	0	2,000.00		
\$ / R	14.89	Put	On 19/06/2017	Foreign Exchange Future	1,111.15610	1.11116	1,004.74390	1.00474	1,111.156	20.53	0.50	0.00	0	1,297.00		
\$ / R	15.50	Put	On 19/06/2017	Foreign Exchange Future	1,528.51720	1.52852	1,402.87730	1.40288	1,528.517	21.40	0.59	0.00	0	150.00		
\$ / R	15.78	Call	On 19/06/2017	Foreign Exchange Future	610.03580	0.61004	682.26630	0.68227	610.036	21.83	0.37	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	1,737.43580		1.73744	1,603.86630	1.60387	1,737.436		21.83	0.63	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	591.35170		0.59135	661.59890	0.66160	591.352		21.95	0.36	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	539.26850		0.53927	603.87360	0.60387	539.268		22.32	0.34	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	506.21910		0.50622	568.72340	0.56872	506.219		22.53	0.32	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	421.94430		0.42194	475.96910	0.47597	421.944		23.15	0.27	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	264.97580		0.26498	295.24040	0.29524	264.976		25.40	0.18	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	235.41130		0.23541	261.74670	0.26175	235.411		26.40	0.16	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	159.41300		0.15941	189.88230	0.18988	159.413		27.19	0.11	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.71670		14.71670	14.92410	14.92410			20.11	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	595.46090		0.59546	529.50620	0.52951	595.461		19.02	0.34	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	316.67350		0.31667	349.77310	0.34977	316.673		24.76	0.20	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.90780		14.90780	15.11930	15.11930			20.27	0.00	0.00	0	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	223.83350		0.22383	190.88760	0.19089	223.833		17.67	0.16	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	555.10100		0.55510	494.58620	0.49459	555.101		18.89	0.30	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	559.12170		0.55912	498.26270	0.49826	559.122		18.90	0.30	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	764.21220		0.76421	685.18500	0.68519	764.212		19.31	0.36	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	816.17320		0.81617	730.35870	0.73036	816.173		19.45	0.38	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	711.35080		0.71135	781.22010	0.78122	711.351		22.22	0.37	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	628.63200		0.62863	692.47240	0.69247	628.632		22.72	0.33	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	586.51470		0.58651	646.69510	0.64670	586.515		23.00	0.31	0.00	0	110.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.21630		15.21630	15.42810	15.42810			20.80	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.55340		15.55340	15.76150	15.76150			21.33	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.89050		15.89050	16.09490	16.09490			21.74	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	596.77520		0.59678	546.43370	0.54643	596.775		19.20	0.23	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.14530		14.14530	14.34040	14.34040			20.85	0.00	297,051.30	21	386.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.38010		14.38010	14.57930	14.57930			20.04	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.65260		14.65260	14.85840	14.85840			19.75	0.00	0.00	0	51.00
£ / R	On 27/10/2016	Any day expiry			17.22160		17.22160	17.24900	17.24900			21.58	0.00	0.00	0	85.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.41390		17.41390	17.44360	17.44360			21.55	0.00	14,174,914.60	814	52,969.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	313.56340		0.31356	289.88430	0.28988	313.563		20.76	0.31	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	471.09660		0.47110	443.30810	0.44331	471.097		21.22	0.41	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	556.12500		0.55612	526.79110	0.52679	556.125		21.43	0.45	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	853.33700		0.85334	820.64460	0.82064	853.337		22.18	0.58	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	989.00540		0.98901	955.73250	0.95573	989.005		22.50	0.62	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	136.41100		0.13641	133.03080	0.13303	136.411		24.50	0.16	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,028.27680		4.02828	3,995.60970	3.99561	4,028.277		27.94	0.96	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	5.88660		0.00589	6.16820	0.00617	5.887		33.16	0.01	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.73410		17.73410	17.76630	17.76630			20.14	0.00	0.00	0	5,759.00
£ / R	On 25/04/2017	Any day expiry			17.89740		17.89740	17.93040	17.93040			19.93	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.10360		18.10360	18.13950	18.13950				0.00	0.00	0	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.87160		18.87160	18.90730	18.90730			18.68	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			0.13636		0.13636		0.13813	0.13813		25.41	0.00	0.00	0	13,577.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13916		0.13916		0.14099	0.14099		24.44	0.00	0.00	0	1,443.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14244		0.14244		0.14435	0.14435		23.87	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14556		0.14556		0.14754	0.14754		24.28	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.37560		15.37560		15.61120	15.61120		21.89	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.48780		15.48780		15.72680	15.72680		19.21	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.56400		15.56400		15.80470	15.80470		19.40	0.00	88,621,416.00	5,694	52,688.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	214.06880		0.21407		269.22590	0.26923	214.069	21.35	0.27	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,484.51140		1.48451		1,282.16930	1.28217	1,484.511	22.18	0.80	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	1.17870		0.00118		1.96050	0.00196	1.179	28.58	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.88350		15.88350		16.13120	16.13120		18.80	0.00	635,340.00	40	8,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.25660		16.25660		16.51300	16.51300		19.06	0.00	0.00	0	77,642.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.60920		16.60920		16.87620	16.87620		19.32	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.00580		17.00580		17.27140	17.27140		19.87	0.00	510,174.00	30	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.47854		98.47854		98.72499	98.72499			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.58972		95.58972		95.83916	95.83916			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.38822		94.38822		94.63875	94.63875			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.49238		96.49238		96.73921	96.73921			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.15509		100.15509		100.39623	100.39623			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06865		100.06865		100.06864	100.06864			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01934		100.01934		100.02165	100.02165			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.65773		99.65773		99.66648	99.66648			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.72392		99.72392		99.74486	99.74486			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.01246		100.01246		100.05117	100.05117			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.03999		100.03999		100.07808	100.07808			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.35307		99.35307		99.40348	99.40348			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.04439		99.04439		99.10738	99.10738			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.13212		99.13212		99.21034	99.21034			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.66000		99.66000		99.75000	99.75000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.30060		98.30060		98.41619	98.41619			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.66735		97.66735		97.78887	97.78887			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.99865		96.99865		97.12764	97.12764			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.29549		97.29549		97.43316	97.43316			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.55086		99.55086		99.69632	99.69632			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			503.63000		503.63000		503.03500	503.03500			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			513.23900		513.23900		512.63700	512.63700			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			582.80300		582.80300		580.97100	580.97100			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	593.92200		593.92200		592.06000	592.06000			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	531.13200		531.13200		529.47100	529.47100			0.00	0.00	0	604.00
ALBI	On 02/02/2017	Index Future	541.26500		541.26500		539.57700	539.57700			0.00	0.00	0	19.00
ALBI	On 04/05/2017	Index Future	551.96900		551.96900		550.24800	550.24800			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.82750		10.82750		10.90710	10.90710		15.50	0.00	0.00	0	7,086.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.98530		10.98530		11.06740	11.06740		14.98	0.00	0.00	0	3,432.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.16680		11.16680		11.25320	11.25320		15.29	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.33690		11.33690		11.42650	11.42650		15.68	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.54680		11.54680		11.63630	11.63630		16.25	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.77190		10.77190		10.90890	10.90890		16.66	0.00	32,132,577.70	2,983	5,806.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.95740		10.95740		11.09760	11.09760		16.32	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.17140		11.17140		11.31720	11.31720		16.39	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	476.14480		476.14480		380.04580	380.04580			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.31510		14.31510		14.52620	14.52620		19.58	0.00	0.00	0	2,011.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.62790		14.62790		14.84540	14.84540		19.22	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.99340		14.99340		15.21950	15.21950		19.78	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.08800		2.08800		2.11320	2.11320		18.42	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.11090		2.11090		2.13690	2.13690		17.57	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.13830		2.13830		2.16490	2.16490		18.35	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.08290		2.08290		2.10820	2.10820		19.66	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.09460		2.09460		2.12680	2.12680		17.20	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.13750		2.13750		2.17060	2.17060		16.84	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	10.32617		78.74691		10.37236	78.44525			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.40562		80.24962		10.45325	79.94284			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.47615		78.04239		10.52531	77.72971			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	10.44506		83.09121		10.48613	82.78229			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.51932		84.67678		10.56162	84.36262			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.58930		82.08868		10.63295	81.76849			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	529.02900		529.02900		527.48500	527.48500			0.00	31,741,740.00	6	415.00
GOVI	On 02/02/2017	GOVI	539.12300		539.12300		537.55300	537.55300			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	549.78300		549.78300		548.18300	548.18300			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.82420		1.82420		1.84940	1.84940		20.58	0.00	2,013,916.80	1,104	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.85580		1.85580		1.88160	1.88160		19.66	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.89190		1.89190		1.91850	1.91850		19.85	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.80180		128.80180		128.69019	128.69019			0.00	55,384,774.00	430	2,542.00
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	107.64382		107.64382		107.63182	107.63182			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	135.89796		135.89796		136.22872	136.22872			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	134.55951		134.55951		134.54434	134.54434			0.00	2,287,511.67	17	17,474.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future	143.81348		143.81348		144.13552	144.13552			0.00	143,813.48	1	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	250.18600		250.18600		250.26500	250.26500			0.00	152,613,460.00	61	990.00
IGOV	On 02/02/2017	Index Future	254.97400		254.97400		255.05800	255.05800			0.00	311,068,280.00	122	118.00
IGOV	On 04/05/2017	Index Future	260.03100		260.03100		260.11700	260.11700			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	678.24500		678.24500		678.39600	678.39600			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	691.37100		691.37100		691.52600	691.52600			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			7.36000		92.64000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.43000		92.57000		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			7.48000		92.52000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.49000		92.51000		7.51000	92.49000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.57000		92.43000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.59000		92.41000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.60000		92.40000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.60000		92.40000		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			7.60000		92.40000		7.65000	92.35000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13820		0.13820		0.14030	0.14030			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13830		0.13830		0.14010	0.14010			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13850		0.13850		0.13930	0.13930			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.16080		10.16080		10.19220	10.19220		16.34	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.30150		10.30150		10.33480	10.33480		16.10	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.46240		10.46240		10.49910	10.49910		16.58	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32310		1.32310		1.33270	1.33270			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33450		1.33450		1.34430	1.34430			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.35030		1.35030		1.36040	1.36040			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.23110		1.23110		1.21640	1.21640			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.23320		1.23320		1.21860	1.21860			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.23550		1.23550		1.22080	1.22080			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.10030		1.10030		1.10210	1.10210			0.00	0.00	0	8,493.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.10450		1.10450		1.10640	1.10640			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.10950		1.10950		1.11140	1.11140			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.81952		115.09281		8.87045	114.73236		9.15	0.00	158,137,520.94	1,374	88,950.00
R186	On 03/11/2016	Bond Future	8.30	Call	37.90000		0.03790		29.54000	0.02954	37.900	8.94	0.04	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,340.84000		2.34084		2,662.92000	2.66292	2,340.840	9.01	0.83	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	873.08000		0.87308		1,090.05000	1.09005	873.080	9.10	0.50	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	619.59000		0.61959		799.88000	0.79988	619.590	9.12	0.39	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	223.70000		0.22370		318.73000	0.31873	223.700	9.21	0.18	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,778.17000		2.77817		2,480.29000	2.48029	2,778.170	9.27	0.89	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,047.17000		4.04717		3,708.89000	3.70889	4,047.170	9.38	0.97	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.86264		111.98632		8.91549	111.61996		9.30	0.00	0.00	0	5,191.00
R186	On 02/02/2017	Bond Future	8.00	Call	375.20000		0.37520		332.32000	0.33232	375.200	8.98	0.14	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	908.55000		0.90855		820.19000	0.82019	908.550	9.10	0.27	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	1,030.20000	1.03020	932.75000	0.93275	1,030.200	9.12	0.30	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,434.11000	1.43411	1,308.92000	1.30892	1,434.110	9.17	0.38	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,213.23000	2.21323	2,406.58000	2.40658	2,213.230	9.26	0.49	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,111.83000	2.11183	2,299.79000	2.29979	2,111.830	9.27	0.47	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	894.39000	0.89439	999.43000	0.99943	894.390	9.53	0.25	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	739.91000	0.73991	831.23000	0.83123	739.910	9.59	0.22	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.89770	114.20169	8.95268	113.82834		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			303.45095	303.45095	303.41821	303.41821			0.00	0.00	0	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			250.47841	250.47841	250.45062	250.45062			0.00	54,854,771.79	219	35,721.00
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			8.51012	97.80562	8.54603	97.63711		6.86	0.00	219,573,616.90	2,245	15,171.00
R2023	On 02/02/2017	Bond Future			8.55501	99.67201	8.59267	99.50106		6.58	0.00	447,527,324.90	4,490	2,245.00
R2023	On 04/05/2017	Bond Future			8.58208	97.70993	8.62172	97.53579		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			7.65995	101.69171	7.69228	101.66540		0.92	0.00	66,913,145.18	658	23,024.00
R203	On 02/02/2017	Bond Future			7.65876	103.63225	7.70366	103.60627		0.65	0.00	130,473,002.75	1,259	620.00
R203	On 04/05/2017	Bond Future			7.29464	101.50802	7.36972	101.48176		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			9.21988	92.93624	9.26572	92.61319			0.00	0.00	0	26,853.00
R2030	On 02/02/2017	Bond Future			9.26611	90.70388	9.31339	90.37538			0.00	0.00	0	444.00
R2030	On 04/05/2017	Bond Future			9.30885	92.49851	9.35769	92.16374			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			9.31527	92.24826	9.36112	91.90157		12.97	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.36367	94.00863	9.41089	93.65603		12.68	0.00	188,017,260.00	2,000	1,000.00
R2032	On 04/05/2017	Bond Future			9.40483	91.70822	9.45352	91.34893		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			9.39050	97.20100	9.43636	96.81830			0.00	0.00	0	4,673.00
R2035	On 02/02/2017	Bond Future			9.44033	99.05578	9.48752	98.66663			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.47973	96.51051	9.52832	96.11386			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		9.44964	93.78835		9.49041	93.44888		14.41	0.00	0.00	0	36,770.00
R2037	On 02/02/2017	Bond Future		9.49520	91.32182		9.53709	90.97666		14.79	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.53755	93.12875		9.58066	92.77692		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		7.85718	103.31990		7.88834	103.26005		2.24	0.00	5,785,914.40	56	31,393.00
R204	On 02/02/2017	Bond Future		7.87614	101.25132		7.91132	101.19117		2.04	0.00	2,835,036.96	28	28.00
R204	On 04/05/2017	Bond Future		7.85707	103.25427		7.89794	103.19315		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		9.49962	97.76945		9.53536	97.45025		15.05	0.00	0.00	0	4,818.00
R2040	On 02/02/2017	Bond Future		9.54520	95.12852		9.58190	94.80402		15.46	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.58762	97.01073		9.62536	96.68007		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		9.50928	95.00421		9.55002	94.63582		15.73	0.00	0.00	0	19,783.00
R2044	On 02/02/2017	Bond Future		9.55320	92.43571		9.59502	92.06107		16.18	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.59402	94.26464		9.63700	93.88281		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		9.46450	94.51208		9.50525	94.13223		16.31	0.00	89,219,403.52	944	64,689.00
R2048	On 02/02/2017	Bond Future		9.50955	96.31563		9.55139	95.92925		16.02	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.54530	93.77961		9.58826	93.38581		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		8.06777	100.01153		8.09363	99.94113		3.47	0.00	4,200,484.26	42	58,813.00
R207	On 02/02/2017	Bond Future		8.09711	98.27755		8.12511	98.20664		3.28	0.00	2,063,828.55	21	21.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,147.88000	2.14788	2,088.05000	2.08805	2,147.880	3.40	0.87	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.11266	100.22179		8.14346	100.14970		2.97	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		8.09020	98.64104		8.12388	98.56878		2.79	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,084.12000	1.08412	1,047.22000	1.04722	1,084.120	2.78	0.54	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		8.25937	95.24401		8.29028	95.13584		4.94	0.00	0.00	0	30,293.00
R208	On 02/02/2017	Bond Future		8.29809	97.06153		8.33093	96.95209		4.61	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		8.31946	95.57784		8.35466	95.46645		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			9.33896		73.21513		9.38471	72.89638		14.94	0.00	0.00	0	37,761.00
R209	On 03/11/2016	Bond Future	8.81	Call	44.67000		0.04467		36.98000	0.03698	44.670	14.60	0.05	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	70.43000		0.07043		58.34000	0.05834	70.430	14.63	0.07	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,352.03000		2.35203	2,635.30000	2.63530	2,352.030	2,352.030	14.71	0.82	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,292.05000		2.29205	2,573.33000	2.57333	2,292.050	2,292.050	14.71	0.81	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	904.86000		0.90486	1,098.39000	1.09839	904.860	904.860	14.86	0.49	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,216.79000		1.21679	1,060.72000	1.06072	1,216.790	1,216.790	14.90	0.60	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	573.73000		0.57373	724.78000	0.72478	573.730	573.730	14.91	0.36	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.38107		74.61227		9.42801	74.28804		14.70	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.41670		72.93664		9.46491	72.60623		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			187.26329		187.26329		187.24240	187.24240			0.00	0.00	0	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			142.20648		142.20648		142.18947	142.18947			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			148.38788		148.38788		148.37187	148.37187			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			9.23011		83.79731		9.27595	83.48332		12.69	0.00	0.00	0	42,360.00
R213	On 02/02/2017	Bond Future			9.27767		85.39637		9.32488	85.07705		12.44	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.31443		83.53259		9.36308	83.20715		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			9.41421		73.57357		9.45494	73.27643		15.74	0.00	0.00	0	29,619.00
R214	On 02/02/2017	Bond Future			9.45777		74.97751		9.49954	74.67536		15.47	0.00	0.00	0	7,379.00
R214	On 04/05/2017	Bond Future			9.49209		73.16148		9.53496	72.85343		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	24,314.66000		24,314.66000	24,631.50000	24,631.50000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.20780		10.20780	10.32110	10.32110			16.91	0.00	0.00	0	165.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.38050		10.38050	10.49520	10.49520			16.44	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.49890		4.49890	4.55860	4.55860			16.01	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.49600		4.49600	4.55670	4.55670			15.65	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.37690		1.37690	1.40300	1.40300				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33470		1.33470	1.36680	1.36680				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.28660		1.28660	1.32870	1.32870				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>3,170,696,919.20</b>	<b>109,800</b>	<b>4 261 072.00</b>
<b>Grand Total:</b>												<b>3,170,696,919.20</b>	<b>109,800</b>	<b>4 261 072.00</b>