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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/10/2016

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 12/10/2016	Any day expiry	14.35600	14.35600		13.76840	13.76840		25.63	0.00	0.00	0	0.00	
\$ / R	On 13/10/2016	Any day expiry	14.35600	14.35600		13.76840	13.76840		23.58	0.00	0.00	0	10,000.00	
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	71.38110	0.07138	7.56010	0.00756	71.381	25.46	0.38	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	155.38110	0.15538	679.16010	0.67916	155.381	25.46	0.62	0.00	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry	14.35600	14.35600		13.77080	13.77080		22.87	0.00	0.00	0	1,123.00	
\$ / R	On 19/10/2016	Any day expiry	14.36910	14.36910		13.78300	13.78300		21.20	0.00	0.00	0	0.00	
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	102.98300	0.10298	10.47140	0.01047	102.983	22.24	0.34	0.00	0	12,000.00
\$ / R	On 21/10/2016	Any day expiry	14.37450	14.37450		13.78830	13.78830		22.19	0.00	0.00	0	0.00	
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	36.85540	0.03686	231.70290	0.23170	36.855	20.65	0.14	0.00	0	10,000.00
\$ / R	On 24/10/2016	Any day expiry	14.38300	14.38300		13.79630	13.79630		22.09	0.00	0.00	0	0.00	
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	12.96760	0.01297	56.05190	0.05605	12.968	22.98	0.05	0.00	0	55,000.00
\$ / R	On 24/10/2016	Any day expiry	13.54	Put	18.08900	0.01809	94.91200	0.09491	18.089	21.80	0.07	0.00	0	5,000.00
\$ / R	On 26/10/2016	Any day expiry	14.38860	14.38860		13.80170	13.80170		22.20	0.00	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	0.17990	0.00018	0.53480	0.00053	0.180	31.02	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	21.91520	0.02192	89.35060	0.08935	21.915	22.14	0.07	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	1.42190	0.00142	0.11520	0.00012	1.422	47.67	0.00	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	1.23040	0.00123	0.09590	0.00010	1.230	47.67	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.39140	14.39140	13.80440	13.80440		22.01	0.00	501,385.50	35	2,437.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	13.15680	0.01316	35.96090	0.03596	13.157	23.54	0.04	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	194.92280	0.19492	530.94070	0.53094	194.923	21.70	0.41	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	93.49880	0.09350	15.62640	0.01563	93.499	24.03	0.23	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	745.60240	0.74560	1,267.85240	1.26785	745.602	24.39	0.81	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	6.68550	0.00669	1.63430	0.00163	6.685	26.95	0.02	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry			14.39420	14.39420	13.80700	13.80700		21.87	0.00	2,607,714.20	182	3,640.00
\$ / R	On 01/11/2016	Any day expiry			14.40550	14.40550	13.81770	13.81770		20.99	0.00	0.00	0	0.00
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	40.61450	0.04061	158.07550	0.15808	40.614	19.88	0.12	0.00	0	15,400.00
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	712.36290	0.71236	279.65940	0.27966	712.363	19.69	0.84	0.00	0	15,400.00
\$ / R	On 07/11/2016	Any day expiry			14.42240	14.42240	13.83380	13.83380		22.25	0.00	0.00	0	288.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	702.47730	0.70248	1,166.46560	1.16647	702.477	23.99	0.70	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	21.13500	0.02114	3.51340	0.00351	21.135	27.34	0.05	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.43080	14.43080	13.84180	13.84180		22.09	0.00	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	898.08570	0.89809	440.90130	0.44090	898.086	20.49	0.85	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	778.59390	0.77859	358.81890	0.35882	778.594	20.69	0.80	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	741.07570	0.74108	334.08310	0.33408	741.076	20.79	0.78	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	601.83460	0.60183	251.13750	0.25114	601.835	21.19	0.70	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	538.98830	0.53899	217.24660	0.21725	538.988	21.39	0.66	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	509.30080	0.50930	201.89120	0.20189	509.301	21.49	0.64	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	453.40320	0.45340	174.11770	0.17412	453.403	21.69	0.59	0.00	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	378.16190	0.37816	139.07060	0.13907	378.162	21.99	0.53	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	230.64380	0.23064	74.95720	0.07496	230.644	23.19	0.36	0.00	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry			14.44490	14.44490	13.85520	13.85520		21.43	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			14.44770	14.44770	13.85780	13.85780		21.38	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			14.45050	14.45050	13.86050	13.86050		21.31	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	32.91770	0.03292	101.42660	0.10143	32.918	19.55	0.08	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,251.66260	1.25166	1,769.43170	1.76943	1,251.663	24.59	0.83	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	15.85180	0.01585	3.53840	0.00354	15.852	27.89	0.03	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.48130	14.48130	13.88970	13.88970		20.56	0.00	0.00	0	390.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	3.27140	0.00327	4.30850	0.00431	3.271	23.75	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	78.37140	0.07837	195.99600	0.19600	78.371	19.08	0.15	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.74440	0.00074	0.08030	0.00008	0.744	27.30	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			14.52050	14.52050	13.92680	13.92680		20.40	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	628.61070	0.62861	1,012.45030	1.01245	628.611	21.02	0.55	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			14.52330	14.52330	13.92960	13.92960		20.37	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.52620	14.52620	13.93230	13.93230		20.43	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			14.52910	14.52910	13.93510	13.93510		20.79	0.00	0.00	0	36.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.54060	14.54060	13.94620	13.94620		20.52	0.00	4,469,649,574.60	307,391	406,185.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	6.33440	0.00633	10.87350	0.01087	6.334	21.96	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	24.37380	0.02437	41.79190	0.04179	24.374	20.08	0.05	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	31.57540	0.03158	60.90020	0.06090	31.575	19.70	0.06	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	46.84910	0.04685	103.23550	0.10324	46.849	19.10	0.08	79,831,550.26	67,521	151,550.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	69.88560	0.06989	155.49900	0.15550	69.886	18.93	0.12	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,288.72910	1.28873	798.83300	0.79883	1,288.729	19.00	0.86	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	88.12910	0.08813	192.63300	0.19263	88.129	19.00	0.14	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	89.79790	0.08980	196.01810	0.19602	89.798	19.00	0.14	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	117.74990	0.11775	251.29860	0.25130	117.750	19.08	0.17	0.00	0	25,686.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	1,004.87800	1.00488	584.39410	0.58439	1,004.878	19.19	0.78	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	164.27800	0.16428	338.19410	0.33819	164.278	19.19	0.23	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	177.69090	0.17769	362.24890	0.36225	177.691	19.22	0.24	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	183.26450	0.18326	372.12900	0.37213	183.265	19.23	0.24	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	802.02570	0.80203	442.99710	0.44300	802.026	19.58	0.69	0.00	0	23,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	261.42570	0.26143	496.79710	0.49680	261.426	19.58	0.31	238,241,434.20	53,000	141,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	771.54360	0.77154	423.12790	0.42313	771.544	19.67	0.67	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	753.66270	0.75366	411.60090	0.41160	753.663	19.72	0.66	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	747.76970	0.74777	407.82250	0.40782	747.770	19.74	0.66	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	301.31310	0.30131	557.87620	0.55788	301.313	19.75	0.34	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	309.69720	0.30970	570.48140	0.57048	309.697	19.79	0.35	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	696.26870	0.69627	375.24430	0.37524	696.269	19.89	0.63	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	344.59740	0.34460	622.14180	0.62214	344.597	19.92	0.38	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	367.50710	0.36751	655.41170	0.65541	367.507	20.01	0.39	0.00	0	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	391.25370	0.39125	689.40420	0.68940	391.254	20.09	0.41	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	405.89970	0.40590	710.13860	0.71014	405.900	20.14	0.42	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	611.44700	0.61145	323.30680	0.32331	611.447	20.16	0.58	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	581.82610	0.58183	0.00000	0.00000	581.826	20.26	0.56	425,258,558.70	52,240	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	467.43100	0.46743	795.49520	0.79550	467.431	20.35	0.45	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	535.03790	0.53504	278.34670	0.27835	535.038	20.43	0.53	0.00	0	1,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	494.43790	0.49444	832.14670	0.83215	494.438	20.43	0.47	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	499.93560	0.49994	0.00000	0.00000	499.936	20.45	0.47	6,861,557.28	1,000	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	492.21740	0.49222	253.44400	0.25344	492.217	20.64	0.50	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	569.61730	0.56962	930.21770	0.93022	569.617	20.71	0.51	40,970,843.04	5,700	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	587.88400	0.58788	953.37480	0.95337	587.884	20.78	0.52	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	457.01580	0.45702	232.89610	0.23290	457.016	20.85	0.47	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	612.64960	0.61265	984.51180	0.98451	612.650	20.87	0.53	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	676.56730	0.67657	1,063.77530	1.06378	676.567	21.11	0.56	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	396.83800	0.39684	198.45480	0.19845	396.838	21.25	0.43	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	353.03560	0.35304	174.04120	0.17404	353.036	21.58	0.39	27,604,701.16	4,909	11,714.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	812.43560	0.81244	1,227.84120	1.22784	812.436	21.58	0.61	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	324.67060	0.32467	158.53360	0.15853	324.671	21.82	0.36	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	298.56380	0.29856	144.47520	0.14448	298.564	22.05	0.34	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	957.96380	0.95796	1,398.27520	1.39828	957.964	22.05	0.66	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	965.47210	0.96547	1,406.94410	1.40694	965.472	22.07	0.66	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	279.20220	0.27920	134.18360	0.13418	279.202	22.24	0.32	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	252.43650	0.25244	119.94030	0.11994	252.437	22.52	0.30	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,111.83650	1.11184	1,573.74030	1.57374	1,111.836	22.52	0.70	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	236.05250	0.23605	111.11360	0.11111	236.053	22.70	0.28	0.00	0	3,000.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	232.13010	0.23213	109.01490	0.10901	232.130	22.75	0.28	267,139,841.32	67,521	53,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,191.53010	1.19153	1,662.81490	1.66281	1,191.530	22.75	0.72	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,248.32510	1.24833	1,725.78920	1.72579	1,248.325	22.91	0.74	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,339.13360	1.33913	1,825.69430	1.82569	1,339.134	23.17	0.76	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,440.20130	1.44020	1,935.87780	1.93588	1,440.201	23.45	0.78	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	173.48370	0.17348	78.32300	0.07832	173.484	23.56	0.21	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	153.37220	0.15337	68.12350	0.06812	153.372	23.91	0.19	147,116,515.93	52,640	52,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,612.77220	1.61277	2,121.92350	2.12192	1,612.772	23.91	0.81	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	139.72300	0.13972	61.55910	0.06156	139.723	24.14	0.18	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	118.07510	0.11808	51.32240	0.05132	118.075	24.54	0.15	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,032.73310	2.03273	2,568.27720	2.56828	2,032.733	24.87	0.86	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,087.72600	2.08773	2,625.97680	2.62598	2,087.726	24.99	0.87	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	96.71620	0.09672	41.43990	0.04144	96.716	25.03	0.13	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,235.61400	2.23561	2,780.46620	2.78047	2,235.614	25.32	0.88	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	80.77700	0.08078	34.24920	0.03425	80.777	25.48	0.11	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	72.14480	0.07214	30.59680	0.03060	72.145	25.77	0.10	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	69.31300	0.06931	29.40510	0.02941	69.313	25.87	0.09	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	67.13610	0.06714	28.49160	0.02849	67.136	25.95	0.09	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	49.49300	0.04949	21.15380	0.02115	49.493	26.74	0.07	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	45.89200	0.04589	19.51350	0.01951	45.892	27.02	0.06	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	41.82570	0.04183	17.39760	0.01740	41.826	27.49	0.06	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	41.11990	0.04112	17.03330	0.01703	41.120	27.58	0.06	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	34.73320	0.03473	13.77230	0.01377	34.733	28.51	0.05	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	33.66510	0.03367	13.23470	0.01323	33.665	28.69	0.05	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	32.98040	0.03298	12.89130	0.01289	32.980	28.81	0.05	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	32.64540	0.03265	12.72380	0.01272	32.645	28.87	0.05	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	22.87740	0.02288	5.02590	0.00503	22.877	31.17	0.03	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	21.03660	0.02104	4.48460	0.00448	21.037	31.20	0.03	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	20.61860	0.02062	4.37210	0.00437	20.619	31.20	0.03	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	17.72160	0.01772	3.60950	0.00361	17.722	31.20	0.02	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	16.00620	0.01601	3.17320	0.00317	16.006	31.20	0.02	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	10.03980	0.01004	1.75960	0.00176	10.040	31.20	0.02	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	9.52500	0.00953	1.64640	0.00165	9.525	31.20	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	8.94010	0.00894	1.51980	0.00152	8.940	31.20	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	7.70440	0.00770	1.25960	0.00126	7.704	31.20	0.01	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	6.70310	0.00670	1.05660	0.00106	6.703	31.20	0.01	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	6.14960	0.00615	0.94780	0.00095	6.150	31.20	0.01	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	5.28380	0.00528	0.78270	0.00078	5.284	31.20	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	4.94940	0.00495	0.72080	0.00072	4.949	31.20	0.01	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	2.72250	0.00272	0.33950	0.00034	2.723	31.20	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	1.85350	0.00185	0.20930	0.00021	1.853	31.20	0.00	257,475.84	5,700	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	1.73080	0.00173	0.19210	0.00019	1.731	31.20	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.54640	14.54640	13.95170	13.95170		20.46	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.56940	14.56940	14.46400	14.46400		20.06	0.00	22,921,060.00	1,580	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										
					14.61270	14.61270	14.01530	14.01530		19.70	0.00	0.00	0	0.00
\$ / R	13.95	Put	On 13/01/2017	Any day expiry	270.59860	0.27060	500.74130	0.50074	270.599	18.63	0.30	0.00	0	2,000.00
\$ / R	16.17	Call	On 13/01/2017	Any day expiry	192.07640	0.19208	101.12160	0.10112	192.076	23.05	0.21	0.00	0	2,000.00
\$ / R			On 25/01/2017	Any day expiry	14.64670	14.64670	14.04780	14.04780		19.68	0.00	0.00	0	0.00
\$ / R	14.10	Put	On 25/01/2017	Any day expiry	346.31860	0.34632	601.87510	0.60188	346.319	18.75	0.33	0.00	0	1,000.00
\$ / R	15.89	Call	On 25/01/2017	Any day expiry	270.58710	0.27059	150.62300	0.15062	270.587	22.26	0.27	0.00	0	1,000.00
\$ / R			On 13/03/2017	Foreign Exchange Future	14.78000	14.78000	14.17540	14.17540		19.68	0.00	42,167,340.00	2,853	104,866.00
\$ / R	12.20	Put	On 13/03/2017	Foreign Exchange Future	25.34660	0.02535	58.90460	0.05890	25.347	17.14	0.04	0.00	0	250.00
\$ / R	13.00	Put	On 13/03/2017	Foreign Exchange Future	102.76930	0.10277	194.13230	0.19413	102.769	17.60	0.12	6,385,679.18	3,652	91,132.00
\$ / R	14.10	Put	On 13/03/2017	Foreign Exchange Future	401.15980	0.40116	649.22810	0.64923	401.160	18.47	0.33	0.00	0	46,000.00
\$ / R	14.40	Put	On 13/03/2017	Foreign Exchange Future	541.16260	0.54116	831.29860	0.83130	541.163	18.99	0.39	21,156,952.73	3,652	45,132.00
\$ / R	14.65	Put	On 13/03/2017	Foreign Exchange Future	674.54800	0.67455	998.22600	0.99823	674.548	19.42	0.45	0.00	0	100.00
\$ / R	15.23	Put	On 13/03/2017	Foreign Exchange Future	1,038.24210	1.03824	1,429.79590	1.42980	1,038.242	20.48	0.56	0.00	0	90.00
\$ / R	15.36	Put	On 13/03/2017	Foreign Exchange Future	1,128.73810	1.12874	1,533.59260	1.53359	1,128.738	20.72	0.59	0.00	0	7,160.00
\$ / R	15.70	Put	On 13/03/2017	Foreign Exchange Future	1,378.96740	1.37897	1,813.29830	1.81330	1,378.967	21.36	0.64	0.00	0	6,370.00
\$ / R	15.74	Put	On 13/03/2017	Foreign Exchange Future	1,409.61820	1.40962	1,846.67730	1.84668	1,409.618	21.44	0.65	0.00	0	3,200.00
\$ / R	15.80	Call	On 13/03/2017	Foreign Exchange Future	435.99940	0.43600	272.45330	0.27245	435.999	21.56	0.34	0.00	0	180.00
\$ / R	16.22	Call	On 13/03/2017	Foreign Exchange Future	353.07960	0.35308	214.43230	0.21443	353.080	22.38	0.28	15,354,753.91	3,652	45,132.00
\$ / R	16.75	Put	On 13/03/2017	Foreign Exchange Future	2,238.65580	2.23866	2,734.76630	2.73477	2,238.656	23.24	0.78	0.00	0	1,800.00
\$ / R	17.31	Call	On 13/03/2017	Foreign Exchange Future	202.84470	0.20284	124.06970	0.12407	202.845	24.11	0.18	0.00	0	46,000.00
\$ / R	18.43	Call	On 13/03/2017	Foreign Exchange Future	133.08130	0.13308	87.73500	0.08774	133.081	26.54	0.12	0.00	0	90.00
\$ / R	18.44	Call	On 13/03/2017	Foreign Exchange Future	132.70790	0.13271	87.50350	0.08750	132.708	26.56	0.12	0.00	0	7,160.00
\$ / R	19.00	Call	On 13/03/2017	Foreign Exchange Future	114.67330	0.11467	60.24210	0.06024	114.673	28.00	0.10	0.00	0	6,370.00
\$ / R	19.38	Call	On 13/03/2017	Foreign Exchange Future	100.11420	0.10011	46.35350	0.04635	100.114	28.64	0.09	0.00	0	3,200.00
\$ / R	21.42	Call	On 13/03/2017	Foreign Exchange Future	27.85220	0.02785	10.56210	0.01056	27.852	28.64	0.03	0.00	0	1,800.00
\$ / R			On 12/04/2017	Any day expiry	14.86510	14.86510	14.25690	14.25690		19.64	0.00	0.00	0	0.00
\$ / R	13.95	Put	On 12/04/2017	Any day expiry	371.40520	0.37141	591.66660	0.59167	371.405	18.22	0.29	0.00	0	1,000.00
\$ / R	17.02	Call	On 12/04/2017	Any day expiry	305.56130	0.30556	189.92140	0.18992	305.561	23.36	0.23	0.00	0	1,000.00
\$ / R			On 25/04/2017	Any day expiry	14.90240	14.90240	14.29210	14.29210		19.71	0.00	0.00	0	0.00
\$ / R	14.10	Put	On 25/04/2017	Any day expiry	442.21400	0.44221	681.38020	0.68138	442.214	18.38	0.32	0.00	0	1,000.00
\$ / R	16.67	Call	On 25/04/2017	Any day expiry	391.88730	0.39189	249.51380	0.24951	391.887	22.73	0.28	0.00	0	1,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	15.06000	15.06000	14.44140	14.44140		19.90	0.00	1,551,180.00	103	148,631.00
\$ / R	13.83	Put	On 19/06/2017	Foreign Exchange Future	392.92940	0.39293	574.31730	0.57432	392.929	18.31	0.26	0.00	0	2,280.00
\$ / R	13.87	Put	On 19/06/2017	Foreign Exchange Future	406.93280	0.40693	593.89510	0.59390	406.933	18.34	0.27	0.00	0	30,000.00
\$ / R	14.11	Put	On 19/06/2017	Foreign Exchange Future	497.31700	0.49732	718.32660	0.71833	497.317	18.53	0.31	0.00	0	2,850.00
\$ / R	14.18	Put	On 19/06/2017	Foreign Exchange Future	525.74050	0.52574	756.80830	0.75681	525.741	18.59	0.32	0.00	0	1,400.00
\$ / R	14.23	Put	On 19/06/2017	Foreign Exchange Future	546.60640	0.54661	784.88430	0.78488	546.606	18.63	0.33	0.00	0	2,000.00
\$ / R	14.89	Put	On 19/06/2017	Foreign Exchange Future	889.23770	0.88924	1,196.78000	1.19678	889.238	19.64	0.44	0.00	0	1,297.00
\$ / R	15.50	Put	On 19/06/2017	Foreign Exchange Future	1,273.85310	1.27385	1,638.06360	1.63806	1,273.853	20.58	0.53	0.00	0	150.00
\$ / R	15.78	Call	On 19/06/2017	Foreign Exchange Future	748.39750	0.74840	517.79040	0.51779	748.398	21.01	0.43	0.00	0	2,280.00
\$ / R	15.78	Put	On 19/06/2017	Foreign Exchange Future	1,468.39750	1.46840	1,856.39040	1.85639	1,468.398	21.01	0.57	0.00	0	3,155.00
\$ / R	15.86	Call	On 19/06/2017	Foreign Exchange Future	726.09550	0.72610	501.67090	0.50167	726.096	21.13	0.42	0.00	0	30,000.00
\$ / R	16.10	Call	On 19/06/2017	Foreign Exchange Future	664.01380	0.66401	454.75640	0.45476	664.014	21.52	0.39	0.00	0	1,400.00
\$ / R	16.26	Call	On 19/06/2017	Foreign Exchange Future	626.19760	0.62620	426.08110	0.42608	626.198	21.77	0.37	0.00	0	2,850.00

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	16.73	Call	527.96530	0.52797	353.53480	0.35353	527.965	22.49	0.32	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	326.02640	0.32603	226.92130	0.22692	326.026	24.53	0.21	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	290.66360	0.29066	202.80090	0.20280	290.664	25.58	0.18	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	227.71630	0.22772	126.48800	0.12649	227.716	27.47	0.14	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.12600	15.12600	14.50390	14.50390		19.90	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	448.93120	0.44893	640.59540	0.64060	448.931	18.33	0.28	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	387.40700	0.38741	271.03700	0.27104	387.407	23.97	0.23	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.32280	15.32280	14.68930	14.68930		20.05	0.00	0.00	0	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	139.99540	0.14000	228.57450	0.22857	139.995	16.57	0.11	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	422.45850	0.42246	580.29860	0.58030	422.458	18.25	0.24	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	425.85880	0.42586	584.51580	0.58452	425.859	18.26	0.24	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	642.39620	0.64240	0.00000	0.00000	642.396	18.72	0.32	1,080,937.38	220	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	847.44630	0.84745	606.64340	0.60664	847.446	21.54	0.41	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	705.13340	0.70513	0.00000	0.00000	705.133	22.41	0.35	1,185,894.60	220	110.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.63510	15.63510	15.00930	15.00930		20.76	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.96590	15.96590	15.35510	15.35510		21.30	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.29670	16.29670	15.70090	15.70090		21.74	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	498.91330	0.49891	592.04260	0.59204	498.913	18.91	0.20	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.54060	14.54060	13.94620	13.94620		20.52	0.00	290,812.00	20	382.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.78000	14.78000	14.17540	14.17540		19.68	0.00	0.00	0	96.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.06000	15.06000	14.44140	14.44140		19.90	0.00	0.00	0	51.00
£ / R	On 27/10/2016	Any day expiry			17.60810	17.60810	17.09060	17.09060		22.70	0.00	0.00	0	85.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.80670	17.80670	17.28160	17.28160		21.12	0.00	902,443,556.00	50,680	56,597.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	213.56600	0.21357	334.05650	0.33406	213.566	19.91	0.23	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	335.00340	0.33500	504.38720	0.50439	335.003	20.31	0.31	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	403.39270	0.40339	595.83910	0.59584	403.393	20.51	0.36	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.75	Put	621.10900	0.62111	879.94610	0.87995	621.109	21.06	0.47	0.00	0	1,100.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	648.49450	0.64849	914.49540	0.91450	648.494	21.12	0.48	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	766.02840	0.76603	1,057.98720	1.05799	766.028	21.42	0.53	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,647.93710	3.64794	4,156.56710	4.15657	3,647.937	25.65	0.94	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	11.24230	0.01124	5.42930	0.00543	11.242	32.02	0.01	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.13220	18.13220	17.59660	17.59660		20.24	0.00	1,178,593.00	65	5,758.00
£ / R	On 25/04/2017	Any day expiry			18.30120	18.30120	17.75920	17.75920		19.92	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.51540	18.51540	17.96450	17.96450		0.00	0.00	0.00	0	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.30680	19.30680	18.75170	18.75170		18.34	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14067	0.14067	0.13504	0.13504		22.87	0.00	0.00	0	14,421.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14355	0.14355	0.13781	0.13781		22.22	0.00	0.00	0	1,443.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14698	0.14698	0.14108	0.14108		22.07	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.15024	0.15024	0.14417	0.14417		23.19	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.92910	15.92910	15.41970	15.41970		21.23	0.00	0.00	0	34.00

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 28/11/2016	Any day expiry			16.04700		16.04700		15.53200	15.53200		19.81	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.12720		16.12720		15.60960	15.60960		19.63	0.00	592,787,490.40	36,757	50,715.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	407.88330		0.40788		207.06680	0.20707	407.883	20.33	0.42	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,068.38810		1.06839		1,430.98280	1.43098	1,068.388	21.14	0.68	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	3.87960		0.00388		1.32920	0.00133	3.880	27.61	0.01	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.45680		16.45680		15.92790	15.92790		19.07	0.00	1,810,248.00	110	8,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.84610		16.84610		16.30130	16.30130		19.23	0.00	589,613.50	35	77,607.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.21630		17.21630		16.65490	16.65490		19.40	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.62030		17.62030		17.06900	17.06900		19.86	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.89184		98.89184		97.71083	97.71083			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.01432		96.01432		94.78521	94.78521			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.82014		94.82014		93.55313	93.55313			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.92101		96.92101		95.64210	95.64210			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.57447		100.57447		99.30401	99.30401			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06863		100.06863		100.06863	100.06863			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.02935		100.02935		100.01461	100.01461			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.68545		99.68545		99.64789	99.64789			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.77355		99.77355		99.69940	99.69940			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.08359		100.08359		99.97406	99.97406			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.10906		100.10906		100.00168	100.00168			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.44496		99.44496		99.29172	99.29172			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.16309		99.16309		98.95968	98.95968			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.27940		99.27940		99.02484	99.02484			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.83000		99.83000		99.53000	99.53000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.49834		98.49834		97.90741	97.90741			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.87269		97.87269		97.23851	97.23851			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.21485		97.21485		96.53586	96.53586			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.51968		97.51968		96.80096	96.80096			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.77499		99.77499		99.03556	99.03556			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			502.49300		502.49300		506.13700	506.13700			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			512.10000		512.10000		515.81500	515.81500			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			578.68000		578.68000		587.24200	587.24200			0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future			589.74400		589.74400		598.47100	598.47100			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			526.91000		526.91000		535.82700	535.82700			0.00	0.00	0	604.00
ALBI	On 02/02/2017	Index Future			536.98400		536.98400		546.07300	546.07300			0.00	0.00	0	19.00
ALBI	On 04/05/2017	Index Future			547.63200		547.63200		556.90800	556.90800			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
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.95450	10.95450		10.61240	10.61240		14.99	0.00	146,680,755.00	13,390	7,176.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.11340	11.11340		10.76640	10.76640		14.52	0.00	0.00	0	3,432.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.29920	11.29920		10.94350	10.94350		15.03	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.47400	11.47400		11.10930	11.10930		15.43	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.68560	11.68560		11.32990	11.32990		16.16	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		11.00770	11.00770		10.60970	10.60970		16.11	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		11.19640	11.19640		10.79130	10.79130		15.76	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		11.41790	11.41790		11.00320	11.00320		15.98	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	297.14160	297.14160			551.48590	551.48590			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		14.76600	14.76600		14.23070	14.23070		19.55	0.00	0.00	0	1,864.00
CHF / R	On 13/03/2017	Foreign Exchange Future		15.08720	15.08720		14.54000	14.54000		19.56	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		15.46820	15.46820		14.90410	14.90410		19.97	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.14640	2.14640		2.06550	2.06550		17.63	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.17010	2.17010		2.08940	2.08940		16.80	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.19860	2.19860		2.11710	2.11710		17.92	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.14140	2.14140		2.06010	2.06010		18.35	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.16960	2.16960		2.09920	2.09920		16.69	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.21440	2.21440		2.14210	2.14210		16.32	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		10.44837	77.95267		10.22220	79.43245			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future		10.53142	79.44331		10.29769	80.95161			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.60538	77.22449		10.36388	78.76367			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/11/2016	Bond Future	10.56166		82.21932		10.33550	83.92508			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.63923		83.79155		10.40580	85.53018			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.71248		81.19062		10.47136	82.96468			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	525.19900		525.19900		533.43600	533.43600			0.00	57,771,890.00	11	414.00
GOVI	On 02/02/2017	GOVI	535.24100		535.24100		543.63600	543.63600			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	545.85400		545.85400		554.42300	554.42300			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.87500		1.87500		1.79890	1.79890		20.23	0.00	20,349,375.00	10,853	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.90710		1.90710		1.82980	1.82980		19.20	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.94390		1.94390		1.86490	1.86490		19.54	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.60557		128.60557		128.59165	128.59165			0.00	0.00	0	3,044.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future	108.01256		108.01256		108.00068	108.00068			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	136.02450		136.02450		136.70410	136.70410			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	134.31116		134.31116		134.29632	134.29632			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	144.03888		144.03888		144.02301	144.02301			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	250.00200		250.00200		250.10800	250.10800			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future	254.79700		254.79700		254.90600	254.90600			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.86500		259.86500		259.97900	259.97900			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	677.63100		677.63100		677.90700	677.90700			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	690.75200		690.75200		691.03500	691.03500			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	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.44000		92.56000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.47000		92.53000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	1,000.00

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
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.51000		92.49000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.51000		92.49000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.50000		92.50000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.50000		92.50000		7.47000	92.53000			0.00	23,078,750.00	1,000	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			7.50000		92.50000		7.47000	92.53000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14170		0.14170		0.13600	0.13600			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14210		0.14210		0.13580	0.13580			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.14210		0.14210		0.13600	0.13600			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.23780		10.23780		9.92570	9.92570		16.33	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.37920		10.37920		10.06160	10.06160		15.94	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.54340		10.54340		10.21740	10.21740		16.38	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.35020		1.35020		1.31570	1.31570			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.36230		1.36230		1.32740	1.32740			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.37840		1.37840		1.34290	1.34290			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.22460		1.22460		1.23920	1.23920			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.22680		1.22680		1.24140	1.24140			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22940		1.22940		1.24400	1.24400			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.10910		1.10910		1.11930	1.11930			0.00	55,455.00	50	13,329.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11340		1.11340		1.12360	1.12360			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.11860		1.11860		1.12880	1.12880			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.93427		114.28292		8.69714	115.96543		8.91	0.00	627,070,382.04	5,487	87,136.00
R186	On 03/11/2016	Bond Future	8.30	Call	38.00000		0.03800		182.01000	0.18201	38.000	8.77	0.04	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	3,120.32000		3.12032		1,814.99000	1.81499	3,120.320	8.84	0.87	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	1,480.98000		1.48098		676.80000	0.67680	1,480.980	8.95	0.62	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	1,155.41000		1.15541		491.80000	0.49180	1,155.410	8.99	0.53	76,176,439.68	1,235	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	560.30000		0.56030		198.31000	0.19831	560.300	9.11	0.32	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,213.40000		2.21340		3,646.26000	3.64626	2,213.400	9.17	0.76	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,347.25000		3.34725		4,926.37000	4.92637	3,347.250	9.28	0.89	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.98138		111.16549		8.73463	112.88051		9.03	0.00	566,610,502.53	5,097	2,681.00
R186	On 02/02/2017	Bond Future	8.00	Call	286.10000		0.28610		539.11000	0.53911	286.100	8.80	0.11	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	720.62000		0.72062		1,209.25000	1.20925	720.620	8.91	0.23	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	822.58000		0.82258		1,356.59000	1.35659	822.580	8.93	0.25	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,166.07000		1.16607		1,835.73000	1.83573	1,166.070	8.98	0.33	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,669.12000		2.66912		1,849.16000	1.84916	2,669.120	9.10	0.54	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,557.74000		2.55774		1,762.57000	1.76257	2,557.740	9.12	0.53	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,157.57000		1.15757		728.63000	0.72863	1,157.570	9.40	0.30	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	970.05000		0.97005		599.64000	0.59964	970.050	9.46	0.26	0.00	0	13,500.00

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 04/05/2017	Bond Future			9.02038		113.37095		8.76333	115.12134		8.81	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			303.22218		303.22218		303.18964	303.18964			0.00	0.00	0	875.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			250.28467		250.28467		250.25725	250.25725			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			8.57468		97.50292		8.38247	98.40761		6.66	0.00	130,653,912.80	1,340	14,675.00
R2023	On 02/02/2017	Bond Future			8.62216		99.36745		8.41963	100.28968		6.39	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.65161		97.40473		8.43794	98.34647		6.38	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			7.72215		101.64110		7.54331	101.78672		0.89	0.00	0.00	0	23,644.00
R203	On 02/02/2017	Bond Future			7.74087		103.58476		7.48408	103.73341		0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			7.41696		101.46525		6.98009	101.61814		0.39	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future			9.32449		92.20136		9.08280	93.91194			0.00	0.00	0	26,853.00
R2030	On 02/02/2017	Bond Future			9.37371		89.95867		9.12389	91.70211			0.00	21,680,039.47	241	444.00
R2030	On 04/05/2017	Bond Future			9.41934		91.74360		9.16095	93.52286			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			9.42504		91.42143		9.18349	93.25542		12.72	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.47647		93.16961		9.22719	95.03895		12.44	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.52053		90.85780		9.26316	92.76538		12.76	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			9.50540		96.24658		9.27399	98.18389			0.00	0.00	0	4,822.00
R2035	On 02/02/2017	Bond Future			9.55835		98.08709		9.31970	100.06167			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.60066		95.52800		9.35469	97.54295			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			9.56920		92.79841		9.33279	94.77236		14.25	0.00	0.00	0	36,770.00
R2037	On 02/02/2017	Bond Future			9.61788		90.31672		9.37442	92.32859		14.61	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future			9.66325		92.10879		9.41246	94.16180		14.39	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			7.91121		103.21615		7.73529	103.55445		2.16	0.00	0.00	0	31,547.00

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
R204	On 02/02/2017	Bond Future			7.93560		101.14968		7.73408	101.49469		1.97	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future			7.92260		103.15630		7.68680	103.50945		1.69	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			9.60909		96.79724		9.37775	98.87119		14.95	0.00	0.00	0	4,623.00
R2040	On 02/02/2017	Bond Future			9.65746		94.14162		9.41931	96.25552		15.35	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.70254		96.00970		9.45735	98.16672		15.11	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			9.62868		93.93158		9.39736	96.02925		15.69	0.00	0.00	0	18,511.00
R2044	On 02/02/2017	Bond Future			9.67561		91.34640		9.43766	93.48440		16.13	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.71932		93.15898		9.47453	95.34055		15.89	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			9.58398		93.40608		9.35268	95.56870		16.32	0.00	416,591,116.80	4,460	64,312.00
R2048	On 02/02/2017	Bond Future			9.63207		95.19221		9.39413	97.39647		16.03	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.67061		92.63918		9.42607	94.88833		16.54	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future			8.12675		99.85106		7.93240	100.38107		3.35	0.00	0.00	0	58,834.00
R207	On 02/02/2017	Bond Future			8.16015		98.11798		7.94718	98.65838		3.16	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,014.52000		2.01452		2,492.78000	2.49278	2,014.520	3.33	0.85	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.17986		100.06459		7.94433	100.61696		2.86	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.16186		98.48738		7.89891	99.05271		2.67	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,005.96000		1.00596		1,324.38000	1.32438	1,005.960	2.76	0.51	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			8.31365		95.05415		8.11548	95.74957		4.78	0.00	0.00	0	30,293.00
R208	On 02/02/2017	Bond Future			8.35503		96.87187		8.14289	97.58082		4.46	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.37892		95.38977		8.15073	96.11399		4.30	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
R209	On 03/11/2016	Bond Future			9.45821		72.38870		9.22693	74.00472		14.74	0.00	1,520,162.70	21	37,761.00
R209	On 03/11/2016	Bond Future	8.81	Call	48.07000		0.04807		198.50000	0.19850	48.070	14.53	0.04	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	71.02000		0.07102		268.90000	0.26890	71.020	14.56	0.06	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/11/2016	Bond Future	9.04	Put	3,152.01000		3.15201	1,918.20000	1.91820	3,152.010	14.64	0.86	0.00	0	345.00	
R209	On 03/11/2016	Bond Future	9.05	Put	3,089.20000		3.08920	1,868.43000	1.86843	3,089.200	14.64	0.85	0.00	0	250.00	
R209	On 03/11/2016	Bond Future	9.34	Put	1,539.20000		1.53920	762.61000	0.76261	1,539.200	14.82	0.61	0.00	0	345.00	
R209	On 03/11/2016	Bond Future	9.42	Call	955.30000		0.95530	1,921.62000	1.92162	955.300	14.90	0.47	0.00	0	120.00	
R209	On 03/11/2016	Bond Future	9.45	Put	1,110.71000		1.11071	506.85000	0.50685	1,110.710	14.92	0.50	0.00	0	250.00	
R209	On 02/02/2017	Bond Future			9.50324		73.77297	9.26548	75.42012		14.48	0.00	0.00	0	0.00	
R209	On 04/05/2017	Bond Future			9.54167		72.08483	9.29720	73.76554		14.90	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R210	On 03/11/2016	Bond Future			186.65415		186.65415	186.72637	186.72637			0.00	0.00	0	2,118.00	
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			142.08785		142.08785	142.07100	142.07100			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			148.20358		148.20358	148.22408	148.22408			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			9.34486		83.01446	9.09826	84.70987		12.40	0.00	0.00	0	42,426.00	
R213	On 02/02/2017	Bond Future			9.39560		84.60193	9.14110	86.32996		12.14	0.00	0.00	0	0.00	
R213	On 04/05/2017	Bond Future			9.43535		82.72700	9.17279	84.49040		12.47	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			9.52852		72.74465	9.30230	74.40041		15.64	0.00	0.00	0	29,928.00	
R214	On 02/02/2017	Bond Future			9.57486		74.13571	9.34234	75.82336		15.38	0.00	0.00	0	7,379.00	
R214	On 04/05/2017	Bond Future			9.61174		72.30707	9.37294	74.02903		15.85	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			25,071.73000		25,071.73000	24,175.02000	24,175.02000			0.00	0.00	0	0.00	
SGD / R	On 19/12/2016	Foreign Exchange Future			10.54500		10.54500	10.14870	10.14870		16.59	0.00	0.00	0	165.00	
SGD / R	On 13/03/2017	Foreign Exchange Future			10.72010		10.72010	10.31680	10.31680		16.12	0.00	0.00	0	0.00	
TRY / R	On 19/12/2016	Foreign Exchange Future			4.64820		4.64820	4.48020	4.48020		15.57	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
TRY / R	On 13/03/2017	Foreign Exchange Future	4.64530	4.64530		4.47900	4.47900		15.13	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.41880	1.41880		1.36010	1.36010			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.38160	1.38160		1.32460	1.32460			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.31960	1.31960		1.26370	1.26370			0.00	0.00	0	0.00
Total for Derivatives :											9,405,184,043.75	764,623	4,184,517.00
Grand Total:											9,405,184,043.75	764,623	4,184,517.00