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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/10/2016

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 13/10/2016	Any day expiry	14.29930	14.29930		14.26170	14.26170		30.00	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry	14.29390	14.29390		14.26170	14.26170		29.99	0.00	0.00	0	1,123.00
\$ / R	On 19/10/2016	Any day expiry	14.29090	14.29090		14.27330	14.27330		23.20	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	68.53150	0.06853	82.99550	0.08300	68.531	23.94	0.26	0.00	12,000.00
\$ / R	On 21/10/2016	Any day expiry	14.29660	14.29660		14.27870	14.27870		23.39	0.00	0.00	0	0.00
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	43.96850	0.04397	56.88040	0.05688	43.969	22.07	0.17	0.00	10,000.00
\$ / R	On 24/10/2016	Any day expiry	14.30520	14.30520		14.28720	14.28720		22.36	0.00	0.00	0	0.00
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	10.17940	0.01018	15.68270	0.01568	10.179	22.34	0.04	0.00	55,000.00
\$ / R	On 24/10/2016	Any day expiry	13.54	Put	13.86990	0.01387	21.75070	0.02175	13.870	20.76	0.06	0.00	5,000.00
\$ / R	On 26/10/2016	Any day expiry	14.31090	14.31090		14.29290	14.29290		22.59	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	0.18670	0.00019	0.26570	0.00027	0.187	32.59	0.00	0.00	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	20.09050	0.02009	28.00630	0.02801	20.090	21.78	0.08	0.00	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	1.03700	0.00104	1.54850	0.00155	1.037	50.60	0.00	0.00	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.89270	0.00089	1.34690	0.00135	0.893	50.60	0.00	0.00	150.00
\$ / R	On 27/10/2016	Any day expiry	14.31370	14.31370		14.29570	14.29570		22.66	0.00	0.00	0	2,437.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	13.88150	0.01388	17.20320	0.01720	13.882	24.11	0.05	0.00	9,960.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	221.00220	0.22100	241.99450	0.24199	221.002	22.55	0.45	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	74.05740	0.07406	80.11050	0.08011	74.057	25.31	0.19	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	805.68240	0.80568	829.67530	0.82968	805.682	25.55	0.84	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	5.11290	0.00511	6.91680	0.00692	5.113	28.80	0.02	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry			14.31660	14.31660	14.29850	14.29850		22.50	0.00	0.00	0	3,640.00
\$ / R	On 01/11/2016	Any day expiry			14.32800	14.32800	14.30990	14.30990		21.68	0.00	0.00	0	0.00
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	46.74210	0.04674	53.19210	0.05319	46.742	20.36	0.14	0.00	0	15,400.00
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	645.97980	0.64598	637.23520	0.63724	645.980	20.46	0.82	0.00	0	15,400.00
\$ / R	On 02/11/2016	Any day expiry			14.33080	14.33080	14.36100	14.36100		21.61	0.00	0.00	0	0.00
\$ / R	On 02/11/2016	Any day expiry	13.90	Put	109.95430	0.10995	0.00000	0.00000	109.954	20.71	0.26	36,850,326.00	10,000	10,000.00
\$ / R	On 07/11/2016	Any day expiry			14.34500	14.34500	14.32680	14.32680		23.17	0.00	0.00	0	288.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	759.37580	0.75938	776.13750	0.77614	759.376	25.07	0.72	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	18.56140	0.01856	18.92580	0.01893	18.561	28.69	0.04	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.35350	14.35350	14.33530	14.33530		22.85	0.00	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	837.12460	0.83712	821.78980	0.82179	837.125	21.59	0.82	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	722.40200	0.72240	708.30190	0.70830	722.402	21.81	0.77	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	686.37380	0.68637	672.71580	0.67272	686.374	21.89	0.75	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	13.90	Put	164.06380	0.16406	0.00000	0.00000	164.064	22.07	0.29	83,206,449.20	20,000	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	553.21700	0.55322	541.49370	0.54149	553.217	22.24	0.67	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	493.43410	0.49343	482.74460	0.48274	493.434	22.41	0.62	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	465.26790	0.46527	455.10260	0.45510	465.268	22.50	0.60	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	412.37350	0.41237	403.26190	0.40326	412.373	22.67	0.56	0.00	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	342.53580	0.34254	334.99860	0.33500	342.536	23.00	0.49	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	206.79840	0.20680	202.99100	0.20299	206.798	24.22	0.34	0.00	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry			14.36780	14.36780	14.34940	14.34940		22.12	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			14.37060	14.37060	14.35220	14.35220		22.08	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			14.37350	14.37350	14.35500	14.35500		22.02	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	42.39940	0.04240	43.84340	0.04384	42.399	20.49	0.10	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,318.76500	1.31876	1,337.26570	1.33727	1,318.765	25.55	0.84	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	14.00900	0.01401	13.19400	0.01319	14.009	28.85	0.03	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.40400	14.40400	14.38550	14.38550		21.34	0.00	0.00	0	390.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	4.65630	0.00466	5.10140	0.00510	4.656	24.80	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	97.45140	0.09745	102.80350	0.10280	97.451	20.03	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	1.07910	0.00108	1.23440	0.00123	1.079	29.33	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			14.44290	14.44290	14.42430	14.42430		21.46	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	691.03850	0.69104	707.60770	0.70761	691.039	22.17	0.58	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			14.44570	14.44570	14.42710	14.42710		21.45	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.44840	14.44840	14.42990	14.42990		21.42	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			14.45120	14.45120	14.43270	14.43270		21.80	0.00	0.00	0	36.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.46230	14.46230	14.44410	14.44410		21.50	0.00	2,165,382,329.80	149,726	422,611.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	9.83210	0.00983	9.33540	0.00934	9.832	23.24	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	32.94430	0.03294	34.06270	0.03406	32.944	21.08	0.06	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	41.66570	0.04167	43.59310	0.04359	41.666	20.64	0.07	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	59.70930	0.05971	63.40580	0.06341	59.709	19.96	0.10	0.00	0	151,550.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	90.95500	0.09095	95.87620	0.09588	90.955	20.07	0.14	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,234.81290	1.23481	1,222.26800	1.22227	1,234.813	20.14	0.84	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	112.51290	0.11251	118.16800	0.11817	112.513	20.14	0.16	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	114.46690	0.11447	120.18420	0.12018	114.467	20.14	0.17	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	146.82900	0.14683	153.51390	0.15351	146.829	20.22	0.20	0.00	0	25,686.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	961.81450	0.96181	951.64360	0.95164	961.814	20.33	0.75	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	199.51450	0.19951	207.54360	0.20754	199.515	20.33	0.25	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	214.49390	0.21449	222.86390	0.22286	214.494	20.36	0.27	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	221.13340	0.22113	229.66900	0.22967	221.133	20.39	0.27	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	769.35270	0.76935	761.60300	0.76160	769.353	20.77	0.66	0.00	0	23,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	307.05270	0.30705	317.50300	0.31750	307.053	20.77	0.34	332,821,474.76	67,521	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	740.33160	0.74033	732.99220	0.73299	740.332	20.85	0.64	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	723.31250	0.72331	716.21780	0.71622	723.313	20.90	0.63	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	717.70660	0.71771	710.69150	0.71069	717.707	20.91	0.63	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	349.83100	0.34983	361.09770	0.36110	349.831	20.93	0.37	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	358.78020	0.35878	370.20750	0.37021	358.780	20.96	0.38	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	668.70660	0.66871	662.41550	0.66242	668.707	21.06	0.60	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	658.17550	0.65818	652.04130	0.65204	658.176	21.09	0.60	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	395.87550	0.39588	407.94130	0.40794	395.876	21.09	0.40	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	420.10950	0.42011	432.56430	0.43256	420.109	21.17	0.42	0.00	0	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	445.14440	0.44514	457.98110	0.45798	445.144	21.26	0.43	5,971,130.19	950	5,165.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	460.54320	0.46054	473.60560	0.47361	460.543	21.30	0.44	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	588.03810	0.58804	582.97600	0.58298	588.038	21.32	0.56	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.39	Put	492.18560	0.49219	0.00000	0.00000	492.186	21.40	0.46	58,699,768.69	8,756	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	559.86950	0.55987	555.24790	0.55525	559.869	21.42	0.54	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	524.94080	0.52494	538.87470	0.53887	524.941	21.50	0.48	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	516.10180	0.51610	512.14920	0.51215	516.102	21.61	0.51	0.00	0	1,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	553.80180	0.55380	568.04920	0.56805	553.802	21.61	0.49	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	559.66420	0.55966	573.97160	0.57397	559.664	21.63	0.50	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	476.03940	0.47604	472.68290	0.47268	476.039	21.83	0.48	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	632.28350	0.63228	647.29550	0.64730	632.283	21.90	0.53	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	651.07770	0.65108	666.25670	0.66626	651.078	21.97	0.54	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	442.42310	0.44242	439.56510	0.43957	442.423	22.04	0.45	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	676.52620	0.67653	691.92010	0.69192	676.526	22.06	0.55	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	742.01730	0.74202	757.92020	0.75792	742.017	22.28	0.58	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	397.72860	0.39773	0.00000	0.00000	397.729	22.33	0.42	53,379,088.27	8,756	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	384.85170	0.38485	382.83780	0.38284	384.852	22.41	0.41	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	342.84090	0.34284	341.43340	0.34143	342.841	22.73	0.37	424,204,154.61	78,858	66,779.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	880.54090	0.88054	897.33340	0.89733	880.541	22.73	0.63	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	315.58410	0.31558	314.55740	0.31456	315.584	22.95	0.35	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	290.55460	0.29055	289.85000	0.28985	290.555	23.18	0.33	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,028.25460	1.02825	1,045.75000	1.04575	1,028.255	23.18	0.67	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,035.87310	1.03587	1,053.39740	1.05340	1,035.873	23.20	0.68	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	272.04370	0.27204	271.55210	0.27155	272.044	23.36	0.31	0.00	0	5,000.00

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\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	246.49060	0.24649		246.28420	0.24628	246.491	23.64	0.28	0.00	0	26,053.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,184.19060	1.18419	1,202.18420	1.20218	1,184.191	23.64	0.72	0.00	0	31,590.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.48	Call	230.83230	0.23083	230.79160	0.23079	230.832	23.83	0.27	0.00	0	3,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Call	227.08110	0.22708	227.07840	0.22708	227.081	23.87	0.27	203,403,532.50	53,000	0.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,264.78110	1.26478	1,282.97840	1.28298	1,264.781	23.87	0.73	0.00	0	69,895.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	1,322.14250	1.32214	1,340.46590	1.34047	1,322.143	24.03	0.75	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	1,413.74360	1.41374	1,432.24200	1.43224	1,413.744	24.29	0.77	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	1,515.55580	1.51586	1,534.21270	1.53421	1,515.556	24.57	0.78	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.85	Call	170.81560	0.17082	171.33000	0.17133	170.816	24.68	0.21	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Call	150.85590	0.15086	151.54990	0.15155	150.856	25.00	0.19	0.00	0	52,756.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	1,688.55590	1.68856	1,707.44990	1.70745	1,688.556	25.00	0.81	0.00	0	32,950.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.11	Call	137.59020	0.13759	138.40000	0.13840	137.590	25.22	0.17	0.00	0	7,150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.31	Call	116.49890	0.11650	117.47110	0.11747	116.499	25.61	0.15	0.00	0	11,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	2,109.79440	2.10979	2,129.05210	2.12905	2,109.794	25.93	0.87	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	2,164.89270	2.16489	2,184.17580	2.18418	2,164.893	26.05	0.87	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	95.61450	0.09561	96.70560	0.09671	95.615	26.09	0.12	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	2,313.01580	2.31302	2,332.34800	2.33235	2,313.016	26.36	0.89	0.00	0	3,300.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.77	Call	79.97340	0.07997	81.12210	0.08112	79.973	26.52	0.11	0.00	0	16,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.91	Call	71.48120	0.07148	72.64540	0.07265	71.481	26.80	0.10	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.96	Call	68.69120	0.06869	69.85800	0.06986	68.691	26.90	0.09	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.00	Call	66.54610	0.06655	67.71260	0.06771	66.546	26.98	0.09	0.00	0	52,533.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.39	Call	49.25350	0.04925	50.54220	0.05054	49.254	27.77	0.07	0.00	0	2,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.50	Call	45.67800	0.04568	47.34150	0.04734	45.678	28.03	0.06	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.66	Call	41.02560	0.04103	43.15930	0.04316	41.026	28.42	0.06	0.00	0	15,100.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.69	Call	40.22000	0.04022	42.43190	0.04243	40.220	28.49	0.06	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.00	Call	32.94180	0.03294	35.82920	0.03583	32.942	29.25	0.05	0.00	0	1,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.06	Call	31.72960	0.03173	34.72180	0.03472	31.730	29.39	0.04	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.10	Call	30.95310	0.03095	34.01080	0.03401	30.953	29.49	0.04	0.00	0	23,489.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.12	Call	30.57410	0.03057	33.66290	0.03366	30.574	29.54	0.04	0.00	0	4,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.89	Call	18.77190	0.01877	22.32250	0.02232	18.772	31.19	0.03	0.00	0	17,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.98	Call	17.09730	0.01710	20.42350	0.02042	17.097	31.19	0.02	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.00	Call	16.74460	0.01674	20.02240	0.02002	16.745	31.19	0.02	0.00	0	2,310.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.15	Call	14.30790	0.01431	17.24050	0.01724	14.308	31.19	0.02	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.25	Call	12.87230	0.01287	15.59120	0.01559	12.872	31.19	0.02	0.00	0	10,303.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.70	Call	7.93010	0.00793	9.83860	0.00984	7.930	31.19	0.01	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.75	Call	7.50820	0.00751	9.34070	0.00934	7.508	31.19	0.01	0.00	0	150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.81	Call	7.02990	0.00703	8.77470	0.00877	7.030	31.19	0.01	0.00	0	250.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.95	Call	6.02360	0.00602	7.57730	0.00758	6.024	31.19	0.01	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.08	Call	5.21270	0.00521	6.60540	0.00661	5.213	31.19	0.01	0.00	0	750.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.16	Call	4.76650	0.00477	6.06740	0.00607	4.766	31.19	0.01	0.00	0	3,300.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.30	Call	4.07160	0.00407	5.22460	0.00522	4.072	31.19	0.01	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.36	Call	3.80430	0.00380	4.89860	0.00490	3.804	31.19	0.01	0.00	0	368.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.90	Call	2.04510	0.00205	2.71900	0.00272	2.045	31.19	0.00	0.00	0	32,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	21.24	Call	1.37190	0.00137	1.86240	0.00186	1.372	31.19	0.00	0.00	0	5,700.00	

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	21.30	Call	1.27780	0.00128	1.74100	0.00174	1.278	31.19	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.46810	14.46810	14.44980	14.44980		21.43	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.49110	14.49110	14.47260	14.47260		21.08	0.00	0.00	0	790.00
\$ / R	On 13/01/2017	Any day expiry			14.53440	14.53440	14.51520	14.51520		20.61	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	315.49910	0.31550	325.99390	0.32599	315.499	19.64	0.32	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	190.26420	0.19026	192.78870	0.19279	190.264	23.99	0.20	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.56880	14.56880	14.54930	14.54930		20.50	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	398.01400	0.39801	407.56240	0.40756	398.014	19.79	0.36	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	268.68790	0.26869	269.12630	0.26913	268.688	23.21	0.26	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.70300	14.70300	14.68280	14.68280		20.50	0.00	92,026,077.00	6,259	104,787.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	38.07870	0.03808	36.10830	0.03611	38.079	18.32	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	132.84860	0.13285	130.38710	0.13039	132.849	18.73	0.14	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	460.50240	0.46050	462.19320	0.46219	460.502	19.56	0.35	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	554.96200	0.55496	0.00000	0.00000	554.962	19.88	0.39	342,935,796.00	60,000	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	605.71480	0.60571	609.65230	0.60965	605.715	20.03	0.41	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	742.45320	0.74245	748.39860	0.74840	742.453	20.43	0.46	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,111.73350	1.11173	1,121.86690	1.12187	1,111.734	21.41	0.57	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,202.91530	1.20292	1,213.92910	1.21393	1,202.915	21.63	0.60	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	512.64240	0.51264	0.00000	0.00000	512.642	21.84	0.38	337,913,355.00	60,000	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,455.02060	1.45502	1,468.03790	1.46804	1,455.021	22.25	0.65	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,485.80170	1.48580	1,499.03400	1.49903	1,485.802	22.32	0.66	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	435.36610	0.43537	428.71310	0.42871	435.366	22.44	0.33	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	352.46940	0.35247	347.77070	0.34777	352.469	23.19	0.28	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,315.58750	2.31559	2,332.76460	2.33276	2,315.588	24.00	0.78	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	203.61380	0.20361	201.92200	0.20192	203.614	24.85	0.17	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	135.40210	0.13540	135.73720	0.13574	135.402	27.32	0.12	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	135.01550	0.13502	135.36630	0.13537	135.015	27.35	0.12	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	116.34520	0.11635	117.41230	0.11741	116.345	28.75	0.10	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	96.05900	0.09606	97.17940	0.09718	96.059	29.00	0.08	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	26.71890	0.02672	27.32000	0.02732	26.719	29.00	0.03	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.78870	14.78870	14.76790	14.76790		20.54	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	429.83880	0.42984	425.80720	0.42581	429.839	19.30	0.31	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	306.76600	0.30677	301.29830	0.30130	306.766	24.08	0.23	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.82600	14.82600	14.80490	14.80490		20.55	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	502.55160	0.50255	500.89890	0.50090	502.552	19.39	0.34	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	392.28290	0.39228	384.70720	0.38471	392.283	23.44	0.27	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.98420	14.98420	14.96150	14.96150		20.58	0.00	22,656,110.40	1,512	149,544.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	445.22430	0.44522	441.01950	0.44102	445.224	19.16	0.28	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	459.92820	0.45993	455.81910	0.45582	459.928	19.19	0.29	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	554.30070	0.55430	550.86750	0.55087	554.301	19.36	0.32	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	583.80450	0.58380	580.60380	0.58060	583.804	19.41	0.34	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	605.42210	0.60542	603.52690	0.60353	605.422	19.44	0.34	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	957.02500	0.95703	959.76980	0.95977	957.025	20.41	0.45	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,345.03050	1.34503	1,351.20650	1.35121	1,345.030	21.28	0.54	0.00	0	150.00

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	1,540.65430	1.54065	1,548.72290	1.54872	1,540.654	21.68	0.58	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	744.85430	0.74485	730.22290	0.73022	744.854	21.68	0.42	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	722.90840	0.72291	708.74470	0.70874	722.908	21.80	0.41	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	661.49560	0.66150	648.69710	0.64870	661.496	22.17	0.38	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	624.00290	0.62400	612.08140	0.61208	624.003	22.41	0.36	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	526.11510	0.52612	516.05110	0.51605	526.115	23.08	0.31	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	326.13810	0.32614	322.50160	0.32250	326.138	25.07	0.21	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	289.81500	0.28982	287.68960	0.28769	289.815	26.08	0.18	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	222.71630	0.22272	219.88740	0.21989	222.716	27.78	0.14	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.05040	15.05040	15.02700	15.02700		20.42	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	499.72890	0.49973	496.99250	0.49699	499.729	19.06	0.29	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	385.40870	0.38541	378.98980	0.37899	385.409	24.45	0.23	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.24730	15.24730	15.22230	15.22230		20.53	0.00	0.00	0	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	173.17780	0.17318	165.07830	0.16508	173.178	17.45	0.13	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	466.59090	0.46659	463.99760	0.46400	466.591	18.85	0.25	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	470.15220	0.47015	467.56380	0.46756	470.152	18.85	0.26	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	651.68110	0.65168	649.48040	0.64948	651.681	19.23	0.32	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	695.67280	0.69567	693.59770	0.69360	695.673	19.32	0.33	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	840.42920	0.84043	825.17380	0.82517	840.429	22.02	0.41	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	747.76140	0.74776	733.72960	0.73373	747.761	22.56	0.37	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	699.32000	0.69932	686.30210	0.68630	699.320	22.85	0.35	0.00	0	110.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.55700	15.55700	15.53320	15.53320		20.98	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.88840	15.88840	15.86610	15.86610		21.43	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.21980	16.21980	16.19890	16.19890		21.73	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	516.08810	0.51609	525.37750	0.52538	516.088	18.97	0.20	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.46230	14.46230	14.44410	14.44410		21.50	0.00	115,698.40	8	362.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.70300	14.70300	14.68280	14.68280		20.50	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.98420	14.98420	14.96150	14.96150		20.58	0.00	0.00	0	51.00
£ / R	On 27/10/2016	Any day expiry			17.45870	17.45870	17.42730	17.42730		23.33	0.00	0.00	0	85.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.65530	17.65530	17.62390	17.62390		21.74	0.00	29,925,733.50	1,695	59,852.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	262.27060	0.26227	273.64380	0.27364	262.271	20.68	0.26	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	399.61220	0.39961	413.11960	0.41312	399.612	21.12	0.35	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	474.77800	0.47478	490.18180	0.49018	474.778	21.32	0.39	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	740.04570	0.74005	759.50490	0.75950	740.046	21.96	0.52	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	864.23330	0.86423	885.40890	0.88541	864.233	22.26	0.56	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	194.07550	0.19408	190.41050	0.19041	194.075	24.34	0.20	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,797.43890	3.79744	3,824.03350	3.82403	3,797.439	26.78	0.95	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	9.44140	0.00944	10.91630	0.01092	9.441	32.53	0.01	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.98180	17.98180	17.94730	17.94730		20.67	0.00	0.00	0	5,759.00
£ / R	On 25/04/2017	Any day expiry			18.15000	18.15000	18.11460	18.11460		20.31	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.36170	18.36170	18.32620	18.32620			0.00	275,425.50	15	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.14260	19.14260	19.10620	19.10620		18.69	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			0.14016		0.14016	0.13920	0.13920			22.48	0.00	0.00	0	14,423.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14307		0.14307	0.14206	0.14206			21.46	0.00	0.00	0	1,443.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14649		0.14649	0.14546	0.14546			21.09	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14975		0.14975	0.14868	0.14868			22.56	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.80490		15.80490	15.75700	15.75700			22.29	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.92020		15.92020	15.87360	15.87360			20.07	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.99820		15.99820	15.95230	15.95230			19.95	0.00	3,663,587.80	229	50,718.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	363.92200		0.36392	346.42890	0.34643	363.922		20.92	0.38	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,163.69490		1.16369	1,196.02590	1.19603	1,163.695		21.70	0.71	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	3.11260		0.00311	3.12590	0.00313	3.113		28.01	0.01	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.32890		16.32890	16.27930	16.27930			19.22	0.00	0.00	0	8,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.71700		16.71700	16.66580	16.66580			19.31	0.00	0.00	0	77,607.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.08500		17.08500	17.03140	17.03140			19.53	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.48550		17.48550	17.43110	17.43110			19.98	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.00862		99.00862	98.95623	98.95623				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.12923		96.12923	96.08388	96.08388				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.93341		94.93341	94.89494	94.89494				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.03159		97.03159	96.99932	96.99932				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.68453		100.68453	100.65300	100.65300				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06864		100.06864	100.06864	100.06864				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.02652		100.02652	100.02536	100.02536				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.68251		99.68251	99.67405	99.67405				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.77113		99.77113	99.75788	99.75788				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.07870		100.07870	100.06525	100.06525				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.10444		100.10444	100.09136	100.09136				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.43745		99.43745	99.41944	99.41944				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.15057		99.15057	99.12650	99.12650				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.25499		99.25499	99.24269	99.24269				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.80000		99.80000	99.79000	99.79000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.54651		98.54651	98.51668	98.51668				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.92455		97.92455	97.89787	97.89787				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.27032		97.27032	97.24540	97.24540				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.58171		97.58171	97.55693	97.55693				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.84989		99.84989	99.82112	99.82112				0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			502.86100		502.86100	503.07100	503.07100				0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			512.46900		512.46900	512.68700	512.68700				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
AL7T	On 03/11/2016	Index Future	579.80300		579.80300		580.14400	580.14400			0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future	590.88200		590.88200		591.23300	591.23300			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	528.71700		528.71700		529.01400	529.01400			0.00	0.00	0	604.00
ALBI	On 02/02/2017	Index Future	538.81900		538.81900		539.12500	539.12500			0.00	0.00	0	19.00
ALBI	On 04/05/2017	Index Future	549.49400		549.49400		549.81200	549.81200			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.90850	10.90850		10.91740	10.91740			15.53	0.00	163,627.50	15	7,161.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.06910	11.06910		11.07660	11.07660			15.16	0.00	0.00	0	3,432.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.25610	11.25610		11.26170	11.26170			15.48	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.43050	11.43050		11.43460	11.43460			15.86	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.64010	11.64010		11.64580	11.64580			16.38	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.93530	10.93530		10.88550	10.88550			16.81	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.12490	11.12490		11.07260	11.07260			16.39	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.34560	11.34560		11.29200	11.29200			16.53	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	349.66880	349.66880		368.03510	368.03510				0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.68440	14.68440		14.63740	14.63740			19.85	0.00	0.00	0	1,864.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.00760	15.00760		14.95620	14.95620			19.60	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.38650	15.38650		15.33360	15.33360			20.06	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.13340	2.13340		2.13440	2.13440			18.65	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.15720	2.15720		2.15700	2.15700			17.78	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.18610	2.18610		2.18570	2.18570			18.59	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.12870	2.12870		2.12930	2.12930			19.31	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.15320	2.15320		2.14680	2.14680			17.42	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.19760	2.19760		2.19090	2.19090			17.02	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



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
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	10.38924		78.33545		10.38513	78.36216			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.47050		79.83219		10.46616	79.86000			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.54274		77.61930		10.53812	77.64854			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	10.49783		82.69465		10.49363	82.72609			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.57350		84.27476		10.56910	84.30728			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.64486		81.68150		10.64019	81.71559			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	526.73100		526.73100		527.02500	527.02500			0.00	0.00	0	414.00
GOVI	On 02/02/2017	GOVI	536.79600		536.79600		537.09900	537.09900			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	547.43000		547.43000		547.74500	547.74500			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.86570		1.86570		1.86330	1.86330		20.33	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.89820		1.89820		1.89540	1.89540		20.16	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.93520		1.93520		1.93200	1.93200		20.23	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.66224		128.66224		128.64792	128.64792			0.00	64,588,444.48	502	2,757.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future	107.75872		107.75872		107.44554	107.44554			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	136.19949		136.19949		136.06908	136.06908			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	134.37141		134.37141		134.35627	134.35627			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	144.10375		144.10375		144.08719	144.08719			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	250.14300		250.14300		249.99600	249.99600			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future	254.93800		254.93800		254.79000	254.79000			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	260.00400		260.00400		259.85500	259.85500			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	678.21900		678.21900		677.85400	677.85400			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	691.35000		691.35000		690.97800	690.97800			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		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future			7.38000		92.62000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.46000		92.54000		7.48000	92.52000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future			7.48000		92.52000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future			7.53000		92.47000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.54000		92.46000		7.58000	92.42000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.65000		92.35000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.68000		92.32000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.69000		92.31000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.69000		92.31000		7.74000	92.26000			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			7.69000		92.31000		7.74000	92.26000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14120		0.14120		0.14090	0.14090			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14110		0.14110		0.14090	0.14090			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.14150		0.14150		0.14090	0.14090			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.20400		10.20400		10.18040	10.18040		16.71	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.34700		10.34700		10.32260	10.32260		16.46	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.51260		10.51260		10.48550	10.48550		16.89	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.34110		1.34110		1.33290	1.33290			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.35260		1.35260		1.34490	1.34490			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.36890		1.36890		1.36060	1.36060			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.22080		1.22080		1.22010	1.22010			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.22300		1.22300		1.22230	1.22230			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22540		1.22540		1.22490	1.22490			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.10620		1.10620		1.10440	1.10440			0.00	0.00	0	11,353.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11060		1.11060		1.10870	1.10870			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.11560		1.11560		1.11390	1.11390			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.90175		114.51163		8.89222	114.57877		9.15	0.00	177,722,049.76	1,552	87,454.00
R186	On 03/11/2016	Bond Future	8.30	Call	41.51000		0.04151		50.02000	0.05002	41.510	8.94	0.04	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,907.88000		2.90788		2,863.85000	2.86385	2,907.880	9.01	0.86	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	1,314.99000		1.31499		1,299.00000	1.29900	1,314.990	9.10	0.59	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	1,005.79000		1.00579		996.26000	0.99626	1,005.790	9.12	0.50	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	459.21000		0.45921		460.30000	0.46030	459.210	9.21	0.29	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,365.49000		2.36549		2,435.96000	2.43596	2,365.490	9.27	0.80	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,538.03000		3.53803		3,608.93000	3.60893	3,538.030	9.38	0.91	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.94779		111.39685		8.93777	111.46600		9.30	0.00	0.00	0	2,681.00
R186	On 02/02/2017	Bond Future	8.00	Call	325.18000		0.32518		338.74000	0.33874	325.180	8.98	0.12	0.00	0	7,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/02/2017	Bond Future	8.37	Call	796.67000	0.79667		821.71000	0.82171	796.670	9.10	0.25	0.00	0	500.00	
R186	On 02/02/2017	Bond Future	8.43	Call	905.34000	0.90534		932.50000	0.93250	905.340	9.12	0.27	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	8.60	Call	1,268.57000	1.26857		1,301.89000	1.30189	1,268.570	9.17	0.34	0.00	0	7,000.00	
R186	On 02/02/2017	Bond Future	8.87	Put	2,563.61000	2.56361		2,537.46000	2.53746	2,563.610	9.26	0.53	0.00	0	500.00	
R186	On 02/02/2017	Bond Future	8.90	Put	2,453.64000	2.45364		2,428.52000	2.42852	2,453.640	9.27	0.51	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.40	Put	1,098.09000	1.09809		1,087.10000	1.08710	1,098.090	9.53	0.29	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.50	Put	919.40000	0.91940		910.43000	0.91043	919.400	9.59	0.25	0.00	0	13,500.00	
R186	On 04/05/2017	Bond Future			8.98579	113.60432		8.97517	113.67611		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			303.35345	303.35345		303.32035	303.32035			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			250.39573	250.39573		250.36763	250.36763			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			8.55215	97.60842		8.54261	97.65314		6.86	0.00	60,029,178.30	615	15,171.00	
R2023	On 02/02/2017	Bond Future			8.59875	99.47349		8.58857	99.51965		6.58	0.00	0.00	0	0.00	
R2023	On 04/05/2017	Bond Future			8.62744	97.51069		8.61646	97.55887		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			7.70366	101.65614		7.68290	101.67303		0.92	0.00	0.00	0	23,644.00	
R203	On 02/02/2017	Bond Future			7.71706	103.59852		7.68614	103.61641		0.65	0.00	0.00	0	0.00	
R203	On 04/05/2017	Bond Future			7.38322	101.47705		7.32793	101.49637		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			9.29198	92.42885		9.27743	92.53092			0.00	0.00	0	26,853.00	
R2030	On 02/02/2017	Bond Future			9.34031	90.18907		9.32519	90.29365			0.00	0.00	0	444.00	
R2030	On 04/05/2017	Bond Future			9.38510	91.97661		9.36932	92.08427			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			9.38741	91.70364		9.37290	91.81281		12.97	0.00	0.00	0	13,093.00	
R2032	On 02/02/2017	Bond Future			9.43782	93.45583		9.42275	93.56778		12.68	0.00	0.00	0	0.00	
R2032	On 04/05/2017	Bond Future			9.48092	91.14765		9.46524	91.26276		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			9.44757	96.72511		9.44314	96.76192			0.00	0.00	0	4,673.00	
R2035	On 02/02/2017	Bond Future			9.49889	98.57323		9.49424	98.61141			0.00	0.00	0	0.00	
R2035	On 04/05/2017	Bond Future			9.53966	96.02165		9.53474	96.06164			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			9.50655		93.31504		9.50207	93.35216		14.41	0.00	0.00	0	36,770.00
R2037	On 02/02/2017	Bond Future			9.55352		90.84184		9.54884	90.88021		14.79	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future			9.59722		92.64233		9.59227	92.68253		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			7.89411		103.24897		7.87910	103.27779		2.24	0.00	25,812,242.50	250	31,171.00
R204	On 02/02/2017	Bond Future			7.91693		101.18158		7.89936	101.21161		2.04	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future			7.90235		103.18656		7.88112	103.21830		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			9.54143		97.39621		9.53695	97.43609		15.05	0.00	0.00	0	4,818.00
R2040	On 02/02/2017	Bond Future			9.58796		94.75062		9.58327	94.79195		15.46	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.63126		96.62855		9.62631	96.67177		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			9.56109		94.53615		9.55659	94.57665		15.73	0.00	0.00	0	19,783.00
R2044	On 02/02/2017	Bond Future			9.60623		91.96109		9.60153	92.00299		16.18	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.64820		93.78375		9.64325	93.82751		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			9.51635		94.02924		9.51186	94.07087		16.31	0.00	0.00	0	64,217.00
R2048	On 02/02/2017	Bond Future			9.56263		95.82594		9.55794	95.86902		16.02	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.59949		93.28335		9.59456	93.32831		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			8.10456		99.91139		8.09482	99.93789		3.47	0.00	0.00	0	58,834.00
R207	On 02/02/2017	Bond Future			8.13644		98.17796		8.12551	98.20562		3.28	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,070.78000		2.07078		2,096.36000	2.09636	2,070.780	3.40	0.86	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.15464		100.12355		8.14212	100.15284		2.97	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.13433		98.54637		8.12040	98.57624		2.79	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,042.11000		1.04211		1,059.51000	1.05951	1,042.110	2.78	0.52	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			8.29630		95.11479		8.28162	95.16613		4.94	0.00	0.00	0	30,293.00
R208	On 02/02/2017	Bond Future			8.33691		96.93217		8.32100	96.98516		4.61	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.36013		95.44915		8.34272	95.50421		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

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/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			9.40077		72.78498		9.39626	72.81624		14.94	0.00	0.00	0	37,761.00
R209	On 03/11/2016	Bond Future	8.81	Call	56.79000		0.05679		65.34000	0.06534	56.790	14.60	0.05	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	84.18000		0.08418		95.39000	0.09539	84.180	14.63	0.07	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,791.55000		2.79155	2,781.06000	2.78106	2,791.550	2,791.550	14.71	0.83	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,730.62000		2.73062	2,720.76000	2.72076	2,730.620	2,730.620	14.71	0.83	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	1,262.84000		1.26284	1,269.64000	1.26964	1,262.840	1,262.840	14.86	0.56	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,104.50000		1.10450	1,145.42000	1.14542	1,104.500	1,104.500	14.90	0.53	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	875.20000		0.87520	885.64000	0.88564	875.200	875.200	14.91	0.44	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.44435		74.17569		9.43964	74.20805		14.70	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.48137		72.49394		9.47641	72.52775		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			187.20155		187.20155		186.71642	186.71642			0.00	0.00	0	2,086.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future			142.15590		142.15590		142.13874	142.13874			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			148.34031		148.34031		148.25160	148.25160			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			9.30726		83.26982		9.29778	83.33438		12.69	0.00	0.00	0	42,360.00
R213	On 02/02/2017	Bond Future			9.35698		84.86091		9.34711	84.92728		12.44	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.39580		82.98928		9.38548	83.05791		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			9.46600		73.19608		9.46150	73.22875		15.74	0.00	0.00	0	29,619.00
R214	On 02/02/2017	Bond Future			9.51074		74.59469		9.50605	74.62845		15.47	0.00	0.00	0	7,379.00
R214	On 04/05/2017	Bond Future			9.54614		72.77345		9.54121	72.80870		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	24,906.56000	24,906.56000	24,854.22000	24,854.22000				0.00	0.00	0	0.00
SGD / R		On 19/12/2016	Foreign Exchange Future	10.44040	10.44040	10.44000	10.44000			17.16	0.00	0.00	0	165.00
SGD / R		On 13/03/2017	Foreign Exchange Future	10.61550	10.61550	10.61410	10.61410			16.77	0.00	0.00	0	0.00
TRY / R		On 19/12/2016	Foreign Exchange Future	4.61750	4.61750	4.60700	4.60700			16.36	0.00	0.00	0	0.00
TRY / R		On 13/03/2017	Foreign Exchange Future	4.61360	4.61360	4.60490	4.60490			15.99	0.00	0.00	0	0.00
ZMW / R		On 19/12/2016	Foreign Exchange Future	1.39760	1.39760	1.40180	1.40180				0.00	0.00	0	0.00
ZMW / R		On 13/03/2017	Foreign Exchange Future	1.35790	1.35790	1.36380	1.36380				0.00	0.00	0	0.00
ZMW / R		On 19/06/2017	Foreign Exchange Future	1.32800	1.32800	1.32690	1.32690				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>4,521,745,580.15</b>	<b>530,219</b>	<b>4,232,776.00</b>
<b>Grand Total:</b>												<b>4,521,745,580.15</b>	<b>530,219</b>	<b>4,232,776.00</b>