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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/09/2016

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 21/09/2016	Any day expiry	13.72800	13.72800		13.92190	13.92190		35.00	0.00	0.00	0	0.00
\$ / R	On 22/09/2016	Any day expiry	13.71750	13.71750		13.85840	13.85840		34.96	0.00	0.00	0	0.00
\$ / R	On 27/09/2016	Any day expiry	13.72520	13.72520		13.86940	13.86940		21.86	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry	13.72800	13.72800		13.87210	13.87210		21.65	0.00	0.00	0	1,050.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.13220	0.00013	0.10770	0.00011	0.132	34.61	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	74.57960	0.07458	45.40170	0.04540	74.580	21.80	0.28	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.07620	0.00008	0.09150	0.00009	0.076	58.80	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.04970	0.00005	0.05940	0.00006	0.050	58.80	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry	13.73070	13.73070		13.87480	13.87480		21.38	0.00	137,500,000.00	10,000	2,740.00
\$ / R	On 30/09/2016	Any day expiry	13.73340	13.73340		13.87750	13.87750		21.18	0.00	0.00	0	2,870.00
\$ / R	On 30/09/2016	Any day expiry	14.25	Call	41.43140	0.04143	73.61780	0.07362	41.431	23.21	0.16	0	20,000.00
\$ / R	On 30/09/2016	Any day expiry	15.00	Call	4.78570	0.00479	9.04870	0.00905	4.786	27.59	0.02	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	13.74130	13.74130		13.88550	13.88550		20.14	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	14.30	Call	47.18200	0.04718	80.33300	0.08033	47.182	22.08	0.16	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.45	Call	30.68880	0.03069	54.79570	0.05480	30.689	22.61	0.11	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	889.09290	0.88909	760.55380	0.76055	889.093	23.52	0.92	0	18,400.00

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 03/10/2016	Any day expiry	14.76	Call	14.00350	0.01400	25.09000	0.02509	14.003	24.37	0.06	0.00	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry			13.74390	13.74390	13.88820	13.88820		20.10	0.00	275,156,000.00	20,000	10,000.00
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	880.47890	0.88048	753.78670	0.75379	880.479	23.35	0.91	0.00	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry			13.74660	13.74660	13.89090	13.89090		20.07	0.00	0.00	0	56.00
\$ / R	On 05/10/2016	Any day expiry	13.43	Put	82.62560	0.08263	0.00000	0.00000	82.626	19.11	0.26	114,827,448.32	32,000	16,000.00
\$ / R	On 05/10/2016	Any day expiry	13.81	Put	251.40850	0.25141	0.00000	0.00000	251.408	20.27	0.54	74,349,457.70	10,000	5,000.00
\$ / R	On 07/10/2016	Any day expiry			13.75180	13.75180	13.89630	13.89630		21.38	0.00	556,876,000.00	40,000	1,200.00
\$ / R	On 07/10/2016	Any day expiry	13.85	Put	302.28990	0.30229	231.92810	0.23193	302.290	21.70	0.55	307,570,617.20	40,000	40,000.00
\$ / R	On 10/10/2016	Any day expiry			13.75980	13.75980	13.90440	13.90440		20.40	0.00	0.00	0	1,200.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	209.99790	0.21000	282.21990	0.28222	209.998	20.79	0.44	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	198.74420	0.19874	267.89680	0.26790	198.744	20.89	0.43	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	101.08190	0.10108	144.09840	0.14410	101.082	22.02	0.25	0.00	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry			13.76500	13.76500	13.90980	13.90980		20.21	0.00	0.00	0	0.00
\$ / R	On 13/10/2016	Any day expiry			13.76770	13.76770	13.91250	13.91250		20.11	0.00	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	81.71110	0.08171	115.73790	0.11574	81.711	22.30	0.20	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	754.01110	0.75401	643.23790	0.64324	754.011	22.30	0.80	0.00	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry			13.77030	13.77030	13.91520	13.91520		20.17	0.00	0.00	0	832.00
\$ / R	On 19/10/2016	Any day expiry			13.78350	13.78350	13.92860	13.92860		19.54	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	82.74090	0.08274	113.63100	0.11363	82.741	21.95	0.19	0.00	0	12,000.00
\$ / R	On 21/10/2016	Any day expiry			13.78880	13.78880	13.87390	13.87390		19.49	0.00	0.00	0	0.00
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	353.89850	0.35390	0.00000	0.00000	353.898	19.70	0.53	147,118,835.60	20,000	10,000.00
\$ / R	On 26/10/2016	Any day expiry			13.80210	13.80210	13.94760	13.94760		19.22	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	2.23160	0.00223	1.79640	0.00180	2.232	21.05	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	187.29960	0.18730	141.81420	0.14181	187.300	18.72	0.34	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.56570	0.00057	0.85340	0.00085	0.566	32.79	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.48800	0.00049	0.73980	0.00074	0.488	32.79	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.80480	13.80480	13.95030	13.95030		19.21	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	108.65610	0.10866	77.96520	0.07797	108.656	18.31	0.23	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	626.00980	0.62601	529.62190	0.52962	626.010	20.52	0.68	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	64.15270	0.06415	85.99910	0.08600	64.153	22.45	0.13	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,310.48910	1.31049	1,184.28230	1.18428	1,310.489	22.71	0.88	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	8.06620	0.00807	12.20700	0.01221	8.066	24.11	0.02	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			13.83430	13.83430	13.98050	13.98050		20.23	0.00	0.00	0	14.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,225.60350	1.22560	1,107.03560	1.10704	1,225.604	22.94	0.82	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	19.03870	0.01904	25.79010	0.02579	19.039	25.73	0.04	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.84240	13.84240	13.98870	13.98870		20.17	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	533.27700	0.53328	622.15300	0.62215	533.277	19.77	0.61	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	264.75410	0.26475	317.61850	0.31762	264.754	21.16	0.37	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry			13.86110	13.86110	14.00790	14.00790		19.88	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	173.41950	0.17342	133.19090	0.13319	173.420	18.95	0.26	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,808.40000	1.80840	1,679.34540	1.67935	1,808.400	23.85	0.89	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	11.92410	0.01192	16.67310	0.01667	11.924	25.94	0.02	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.89060	13.89060	14.03760	14.03760		19.61	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	13.43380	0.01343	10.83610	0.01084	13.434	20.24	0.03	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 28/11/2016	Any day expiry	13.50	Put	278.44060	0.27844	225.14660	0.22515	278.441	18.95	0.35	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	1.36130	0.00136	2.29420	0.00229	1.361	27.41	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			13.92790	13.92790	14.07510	14.07510		19.72	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	1,083.62010	1.08362	978.96320	0.97896	1,083.620	21.50	0.70	0.00	0	15,000.00
\$ / R	On 13/12/2016	Any day expiry			13.93060	13.93060	14.07770	14.07770		19.81	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.93320	13.93320	14.08040	14.08040		19.79	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.94660	13.94660	14.09380	14.09380		20.00	0.00	1,486,721,506.60	106,601	477,372.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	22.05960	0.02206	17.87160	0.01787	22.060	19.74	0.04	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	79.20870	0.07921	65.04210	0.06504	79.209	18.46	0.12	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	160.24930	0.16025	130.46510	0.13047	160.249	18.72	0.21	0.00	0	151,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	222.09490	0.22209	184.22950	0.18423	222.095	18.86	0.27	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	870.51310	0.87051	973.02180	0.97302	870.513	19.02	0.70	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	263.91310	0.26391	219.22180	0.21922	263.913	19.02	0.30	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	267.66190	0.26766	222.32750	0.22233	267.662	19.04	0.30	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	327.77660	0.32778	274.83080	0.27483	327.777	19.28	0.35	0.00	0	25,686.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	665.77720	0.66578	751.36000	0.75136	665.777	19.60	0.59	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	419.17720	0.41918	357.56000	0.35756	419.177	19.60	0.41	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	444.00270	0.44400	380.23330	0.38023	444.003	19.68	0.42	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	454.15030	0.45415	389.52580	0.38953	454.150	19.71	0.43	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	526.72270	0.52672	599.08120	0.59908	526.723	20.10	0.50	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	580.12270	0.58012	505.28120	0.50528	580.123	20.10	0.50	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	494.87960	0.49488	563.08410	0.56308	494.880	20.26	0.48	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	491.02760	0.49103	558.71370	0.55871	491.028	20.28	0.48	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	640.60040	0.64060	560.57490	0.56057	640.600	20.30	0.52	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	653.02820	0.65303	572.20100	0.57220	653.028	20.34	0.53	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	457.56190	0.45756	521.56150	0.52156	457.562	20.46	0.45	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	703.82050	0.70382	619.83660	0.61984	703.821	20.50	0.55	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	736.41720	0.73642	650.51290	0.65051	736.417	20.60	0.56	16,381,502.18	2,080	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	769.64870	0.76965	681.86440	0.68186	769.649	20.70	0.58	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	789.88360	0.78988	700.99250	0.70099	789.884	20.77	0.58	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	403.27730	0.40328	461.22060	0.46122	403.277	20.79	0.41	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	872.97720	0.87298	779.80130	0.77980	872.977	21.01	0.61	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	355.17540	0.35518	407.48680	0.40749	355.175	21.11	0.37	5,275,644.00	1,000	1,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	908.57540	0.90858	813.68680	0.81369	908.575	21.11	0.63	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,003.65540	1.00366	904.51100	0.90451	1,003.655	21.37	0.66	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	1,026.10520	1.02611	926.00710	0.92601	1,026.105	21.43	0.66	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	305.36770	0.30537	351.49650	0.35150	305.368	21.50	0.33	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,056.35890	1.05636	954.96870	0.95497	1,056.359	21.52	0.67	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,133.31590	1.13332	1,028.81760	1.02882	1,133.316	21.73	0.69	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	266.95570	0.26696	307.96010	0.30796	266.956	21.85	0.30	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	239.06390	0.23906	276.33990	0.27634	239.064	22.14	0.27	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,292.46390	1.29246	1,182.53990	1.18254	1,292.464	22.14	0.73	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	221.01070	0.22101	255.81550	0.25582	221.011	22.35	0.25	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	204.38650	0.20439	236.87750	0.23688	204.387	22.56	0.24	0.00	0	5,000.00

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\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	1,457.78650	1.45779	1,343.07750	1.34308	1,457.786	22.56	0.76	0.00	0	6,985.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	1,466.19950	1.46620	1,351.26570	1.35127	1,466.200	22.58	0.76	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.28	Call	192.04360	0.19204	222.79020	0.22279	192.044	22.73	0.22	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	174.71300	0.17471	203.30500	0.20331	174.713	22.96	0.21	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,628.11300	1.62811	1,509.50500	1.50951	1,628.113	22.96	0.79	0.00	0	31,590.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.48	Call	163.82090	0.16382	191.33280	0.19133	163.821	23.10	0.20	0.00	0	3,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,714.60830	1.71461	1,594.65900	1.59466	1,714.608	23.14	0.81	0.00	0	69,895.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	1,775.80590	1.77581	1,654.54230	1.65454	1,775.806	23.27	0.82	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	1,872.97470	1.87297	1,749.77120	1.74977	1,872.975	23.46	0.83	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	1,980.26820	1.98027	1,855.10800	1.85511	1,980.268	23.68	0.84	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.85	Call	121.94210	0.12194	143.21450	0.14321	121.942	23.77	0.15	0.00	0	1,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Call	108.35280	0.10835	127.47830	0.12748	108.353	24.03	0.14	0.00	0	26,436.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	2,161.75280	2.16175	2,033.67830	2.03368	2,161.753	24.03	0.86	0.00	0	32,950.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.11	Call	99.42540	0.09943	117.11820	0.11712	99.425	24.23	0.13	0.00	0	7,150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.31	Call	85.17420	0.08517	100.53930	0.10054	85.174	24.59	0.11	0.00	0	44,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	2,598.78320	2.59878	2,465.31650	2.46532	2,598.783	24.87	0.90	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	2,655.43700	2.65544	2,521.40800	2.52141	2,655.437	24.98	0.91	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	70.95920	0.07096	83.94630	0.08395	70.959	25.02	0.09	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	2,807.29610	2.80730	2,671.88140	2.67188	2,807.296	25.27	0.92	0.00	0	3,300.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.77	Call	60.37560	0.06038	71.36710	0.07137	60.376	25.43	0.08	0.00	0	16,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.91	Call	55.52180	0.05552	64.54930	0.06455	55.522	25.79	0.07	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.96	Call	53.91390	0.05391	62.68970	0.06269	53.914	25.91	0.07	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.00	Call	52.67330	0.05267	61.25300	0.06125	52.673	26.02	0.07	0.00	0	52,533.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.39	Call	42.38480	0.04238	49.33680	0.04934	42.385	27.02	0.06	0.00	0	2,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.50	Call	39.99130	0.03999	46.56330	0.04656	39.991	27.30	0.05	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.66	Call	36.83830	0.03684	42.90840	0.04291	36.838	27.71	0.05	0.00	0	15,100.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.69	Call	36.28700	0.03629	42.26960	0.04227	36.287	27.78	0.05	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.00	Call	31.23230	0.03123	36.40800	0.03641	31.232	28.58	0.04	0.00	0	1,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.06	Call	30.37500	0.03038	35.41410	0.03541	30.375	28.73	0.04	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.10	Call	29.82270	0.02982	34.77380	0.03477	29.823	28.84	0.04	0.00	0	23,489.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.12	Call	29.55250	0.02955	34.45990	0.03446	29.553	28.89	0.04	0.00	0	4,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.89	Call	14.12800	0.01413	18.68840	0.01869	14.128	28.96	0.02	0.00	0	17,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.98	Call	12.90610	0.01291	17.13440	0.01713	12.906	28.96	0.02	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.00	Call	12.64840	0.01265	16.80590	0.01681	12.648	28.96	0.02	0.00	0	2,310.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.15	Call	10.86450	0.01086	14.52420	0.01452	10.865	28.96	0.02	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.25	Call	9.81020	0.00981	13.16840	0.01317	9.810	28.96	0.01	0.00	0	10,303.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.70	Call	6.15370	0.00615	8.41480	0.00841	6.154	28.96	0.01	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.75	Call	5.83890	0.00584	8.00100	0.00800	5.839	28.96	0.01	0.00	0	150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.81	Call	5.48140	0.00548	7.52980	0.00753	5.481	28.96	0.01	0.00	0	250.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.95	Call	4.72660	0.00473	6.53090	0.00653	4.727	28.96	0.01	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.08	Call	4.11530	0.00412	5.71720	0.00572	4.115	28.96	0.01	0.00	0	750.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.16	Call	3.77750	0.00378	5.26550	0.00527	3.778	28.96	0.01	0.00	0	3,300.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.30	Call	3.24920	0.00325	4.55570	0.00456	3.249	28.96	0.01	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.36	Call	3.04510	0.00305	4.28040	0.00428	3.045	28.96	0.01	0.00	0	368.00	

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	20.90	Call	1.68550	0.00169	2.42390	0.00242	1.686	28.96	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	1.15360	0.00115	1.68320	0.00168	1.154	28.96	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	1.07830	0.00108	1.57750	0.00158	1.078	28.96	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.01410	14.01410	14.16210	14.16210		19.84	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	584.27060	0.58427	515.13000	0.51513	584.271	19.76	0.46	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	143.10630	0.14311	165.35550	0.16536	143.106	23.76	0.16	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.04650	14.04650	14.19500	14.19500		19.82	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	683.44600	0.68345	609.39380	0.60939	683.446	19.91	0.49	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	200.26290	0.20026	229.09260	0.22909	200.263	23.10	0.20	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.17380	14.17380	14.32380	14.32380		19.73	0.00	145,465,709.40	10,263	91,484.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	84.13030	0.08413	68.69420	0.06869	84.130	17.69	0.10	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	252.62030	0.25262	221.23440	0.22123	252.620	18.39	0.23	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	726.29750	0.72630	656.69550	0.65670	726.298	19.66	0.46	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	907.52470	0.90752	828.19970	0.82820	907.525	20.13	0.52	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,072.12780	1.07213	985.63030	0.98563	1,072.128	20.53	0.56	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,496.17540	1.49618	1,394.35980	1.39436	1,496.175	21.52	0.66	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,597.98490	1.59798	1,493.38290	1.49338	1,597.985	21.75	0.68	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,871.90470	1.87190	1,762.35500	1.76236	1,871.905	22.30	0.72	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,904.71230	1.90471	1,794.86300	1.79486	1,904.712	22.35	0.73	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	328.02310	0.32802	367.19830	0.36720	328.023	22.44	0.27	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	263.90430	0.26390	296.22510	0.29623	263.904	23.04	0.22	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,778.45440	2.77845	2,653.82350	2.65382	2,778.454	23.80	0.83	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	160.34850	0.16035	177.49650	0.17750	160.349	24.87	0.14	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	113.01320	0.11301	125.76770	0.12577	113.013	27.38	0.10	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	112.33070	0.11233	125.43160	0.12543	112.331	27.38	0.10	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	79.63540	0.07964	94.75980	0.09476	79.635	27.38	0.07	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	62.73710	0.06274	75.24920	0.07525	62.737	27.38	0.06	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	16.40720	0.01641	20.55980	0.02056	16.407	27.38	0.02	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.25520	14.25520	14.40690	14.40690		19.87	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	670.95780	0.67096	605.46520	0.60547	670.958	19.43	0.41	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	234.57360	0.23457	260.10140	0.26010	234.574	23.95	0.18	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.29050	14.29050	14.44300	14.44300		19.93	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	762.60560	0.76261	691.90470	0.69190	762.606	19.63	0.43	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	301.40720	0.30141	332.09950	0.33210	301.407	23.39	0.22	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.44000	14.44000	14.59580	14.59580		19.84	0.00	670,348,120.00	46,423	151,045.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	646.33190	0.64633	583.93350	0.58393	646.332	18.94	0.36	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	666.27910	0.66628	602.05660	0.60206	666.279	19.00	0.37	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	792.34350	0.79234	721.44190	0.72144	792.344	19.35	0.41	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	831.12610	0.83113	758.31660	0.75832	831.126	19.45	0.42	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	859.36200	0.85936	785.21390	0.78521	859.362	19.52	0.43	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,269.66020	1.26966	1,179.68730	1.17969	1,269.660	20.44	0.53	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,705.61520	1.70562	1,602.14420	1.60214	1,705.615	21.32	0.62	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,920.89270	1.92089	1,812.56790	1.81257	1,920.893	21.73	0.65	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	580.89270	0.58089	628.36790	0.62837	580.893	21.73	0.35	0.00	0	2,280.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	563.86160	0.56386	610.03760	0.61004	563.862	21.85	0.34	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	514.58200	0.51458	558.39340	0.55839	514.582	22.17	0.32	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	484.33190	0.48433	525.84460	0.52584	484.332	22.37	0.30	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	406.99630	0.40700	442.50550	0.44251	406.996	22.98	0.26	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	266.38650	0.26639	286.77460	0.28677	266.387	25.29	0.17	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	238.18130	0.23818	256.12270	0.25612	238.181	26.24	0.15	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	153.21230	0.15321	174.37770	0.17438	153.212	26.53	0.11	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.50290	14.50290	14.66000	14.66000		19.92	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	722.33540	0.72234	654.47080	0.65447	722.335	19.15	0.38	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	319.92530	0.31993	341.11260	0.34111	319.925	24.84	0.20	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.68930	14.68930	14.84990	14.84990		20.15	0.00	0.00	0	2,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	296.40500	0.29640	256.02330	0.25602	296.405	17.92	0.19	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	664.63560	0.66464	603.15890	0.60316	664.636	18.96	0.33	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.02570	15.02570	15.18500	15.18500		20.75	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.37050	15.37050	15.52390	15.52390		21.23	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.71540	15.71540	15.86270	15.86270		21.61	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	673.75480	0.67375	623.92610	0.62393	673.755	19.33	0.25	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.94660	13.94660	14.09380	14.09380		20.00	0.00	306,825.20	22	365.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.17380	14.17380	14.32380	14.32380		19.73	0.00	226,780.80	16	57.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.44000	14.44000	14.59580	14.59580		19.84	0.00	14,440.00	1	1.00
£ / R	On 05/10/2016	Any day expiry			17.81720	17.81720	17.99830	17.99830		17.66	0.00	0.00	0	117.00
£ / R	On 27/10/2016	Any day expiry			17.90150	17.90150	18.08400	18.08400		17.22	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			18.10010	18.10010	18.28470	18.28470		17.85	0.00	29,521,263.10	1,631	58,961.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	231.51350	0.23151	193.91200	0.19391	231.513	17.15	0.24	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,347.41390	3.34741	3,178.11470	3.17811	3,347.414	20.22	0.95	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	25.26220	0.02526	29.65970	0.02966	25.262	30.20	0.03	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.43240	18.43240	18.62040	18.62040		18.27	0.00	1,880,104.80	102	3,510.00
£ / R	On 25/04/2017	Any day expiry			18.60530	18.60530	18.79690	18.79690		18.87	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.82290	18.82290	19.01730	19.01730			0.00	0.00	0	12,625.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.67950	19.67950	19.87710	19.87710		19.85	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13892	0.13892	0.13912	0.13912		20.19	0.00	1,409,502.61	10,146	21,495.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14178	0.14178	0.14198	0.14198		19.75	0.00	0.00	0	1,360.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14512	0.14512	0.14537	0.14537		19.94	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14830	0.14830	0.14858	0.14858		22.75	0.00	0.00	0	0.00
€ / R	On 30/09/2016	Any day expiry			15.30590	15.30590	15.50950	15.50950		19.62	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.52090	15.52090	15.72840	15.72840		18.57	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.59630	15.59630	15.80450	15.80450		18.75	0.00	8,515,579.80	546	46,942.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	285.87100	0.28587	353.42120	0.35342	285.871	20.21	0.30	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,512.44370	1.51244	1,356.78370	1.35678	1,512.444	20.88	0.77	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	3.01870	0.00302	4.13540	0.00414	3.019	26.01	0.01	0.00	0	2,961.00

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 13/03/2017	Foreign Exchange Future		15.91360	15.91360		16.12580	16.12580		18.77	0.00	1,591,360.00	100	8,750.00
€ / R	On 19/06/2017	Foreign Exchange Future		16.28740	16.28740		16.50690	16.50690		19.15	0.00	428,000,297.20	26,278	77,632.00
€ / R	On 18/09/2017	Foreign Exchange Future		16.64210	16.64210		16.86900	16.86900		19.40	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future		17.06560	17.06560		17.28970	17.28970		20.10	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		97.75690	97.75690		97.75657	97.75657			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		94.83234	94.83234		94.83270	94.83270			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		93.59888	93.59888		93.60090	93.60090			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		95.68703	95.68703		95.69095	95.69095			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		99.34488	99.34488		99.34708	99.34708			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.06861	100.06861		100.06860	100.06860			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.01866	100.01866		100.01690	100.01690			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.65487	99.65487		99.65147	99.65147			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.71089	99.71089		99.71070	99.71070			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.98530	99.98530		99.98595	99.98595			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.01187	100.01187		100.01188	100.01188			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.30998	99.30998		99.31365	99.31365			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.98561	98.98561		98.99473	98.99473			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		99.07041	99.07041		99.09081	99.09081			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.59000	99.59000		99.61000	99.61000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		98.00313	98.00313		98.03239	98.03239			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.32877	97.32877		97.36147	97.36147			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.61824	96.61824		96.65423	96.65423			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.88131	96.88131		96.91961	96.91961			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		99.11515	99.11515		99.14962	99.14962			0.00	4,955,757,500.00	50	50.00
AL37	On 03/11/2016	Index Future		507.53400	507.53400		507.72000	507.72000			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future		517.29400	517.29400		517.48800	517.48800			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future		590.07100	590.07100		590.44500	590.44500			0.00	0.00	0	3.00
AL7T	On 02/02/2017	Index Future		601.41800	601.41800		601.80500	601.80500			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future		539.34900	539.34900		539.83200	539.83200			0.00	0.00	0	706.00
ALBI	On 02/02/2017	Index Future		549.72100	549.72100		550.21800	550.21800			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		560.72700	560.72700		561.23900	561.23900			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.53690	10.53690		10.62260	10.62260		14.74	0.00	4,162,075.50	395	11,827.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.68860	10.68860		10.77550	10.77550		14.64	0.00	1,068,860.00	100	3,292.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.86710	10.86710		10.95690	10.95690		15.17	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.03430	11.03430		11.12560	11.12560		15.56	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.26670	11.26670		11.35370	11.35370		16.20	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
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.56130		10.56130		10.66700	10.66700		15.53	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.74040		10.74040		10.84800	10.84800		15.45	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.95060		10.95060		11.06200	11.06200		15.88	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	699.49160		699.49160		608.39880	608.39880			0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future	46.07550		46.07550		51.27210	51.27210			0.00	0.00	0	30,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.34250		14.34250		14.46820	14.46820		18.46	0.00	0.00	0	1,858.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.65350		14.65350		14.78190	14.78190		18.79	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.01910		15.01910		15.15250	15.15250		19.52	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.07260		2.07260		2.09090	2.09090		17.36	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.09480		2.09480		2.11350	2.11350		16.79	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.12200		2.12200		2.14150	2.14150		18.21	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.06740		2.06740		2.08580	2.08580		18.05	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.09230		2.09230		2.12040	2.12040		16.41	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.13550		2.13550		2.16410	2.16410		16.23	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	10.13997		79.98110		10.12719	80.06689			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.21149		81.51915		10.19814	81.60760			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.27275		79.35659		10.25882	79.44782			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	10.25320		84.56098		10.23523	84.70093			0.00	0.00	0	8,777.00

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
ES42	On 02/02/2017	Bond Future	10.31973		86.18736		10.30107	86.33101			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.38053		83.65032		10.36114	83.79794			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	536.64500		536.64500		537.05700	537.05700			0.00	0.00	0	420.00
GOVI	On 02/02/2017	GOVI	546.96400		546.96400		547.39000	547.39000			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	557.91600		557.91600		558.35400	558.35400			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.79990	1.79990		1.81850	1.81850			19.59	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.83060	1.83060		1.84950	1.84950			19.55	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.86580	1.86580		1.88520	1.88520			19.39	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.79132	128.79132		128.77680	128.77680				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	108.14000	108.14000		108.12719	108.12719				0.00	0.00	0	4,686.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future	135.80759	135.80759		135.79223	135.79223				0.00	0.00	0	20,753.00
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	133.66094	133.66094		133.64448	133.64448				0.00	0.00	0	17,594.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future	143.46326	143.46326		143.44546	143.44546				0.00	0.00	0	21,644.00
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	249.77500	249.77500		249.83200	249.83200				0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future	254.59400	254.59400		254.65400	254.65400				0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.70600	259.70600		259.77000	259.77000				0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	677.02300	677.02300		677.13500	677.13500				0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	690.15200	690.15200		690.26700	690.26700				0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.36000	92.64000		7.36000	92.64000				0.00	231,600.00	10	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.38000	92.62000		7.39000	92.61000				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	7.42000	92.58000		7.44000	92.56000				0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.42000	92.58000		7.44000	92.56000				0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.44000	92.56000		7.47000	92.53000				0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.47000	92.53000		7.49000	92.51000				0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.50000	92.50000		7.53000	92.47000				0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.51000	92.49000		7.55000	92.45000				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.51000		92.49000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.52000		92.48000		7.56000	92.44000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13500		0.13500		0.13730	0.13730			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13540		0.13540		0.13710	0.13710			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13550		0.13550		0.13770	0.13770			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.16230		10.16230		10.27600	10.27600		41.20	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.29760		10.29760		10.41220	10.41220		15.55	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.45640		10.45640		10.57510	10.57510		16.27	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32020		1.32020		1.32810	1.32810			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33250		1.33250		1.34140	1.34140			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.34660		1.34660		1.35750	1.35750			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.29780		1.29780		1.29740	1.29740			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.30050		1.30050		1.30000	1.30000			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.30350		1.30350		1.30290	1.30290			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11830		1.11830		1.12140	1.12140			0.00	0.00	0	13,266.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12270		1.12270		1.12580	1.12580			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.12790		1.12790		1.13090	1.13090			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.61804		116.53437		8.60912	116.59877		8.95	0.00	1,062,793,454.40	9,120	96,955.00
R186	On 03/11/2016	Bond Future	8.30	Call	548.80000		0.54880		584.62000	0.58462	548.800	8.81	0.26	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	1,804.09000		1.80409		1,789.94000	1.78994	1,804.090	8.88	0.57	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	817.93000		0.81793		817.83000	0.81783	817.930	8.99	0.34	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	643.17000		0.64317		645.45000	0.64545	643.170	9.03	0.28	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	333.33000		0.33333		337.81000	0.33781	333.330	9.15	0.17	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,329.45000		4.32945		4,398.07000	4.39807	4,329.450	9.21	0.87	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,564.63000		5.56463		5,632.37000	5.63237	5,564.630	9.32	0.94	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.65067		113.47228		8.64119	113.53936		9.08	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	795.69000		0.79569		828.87000	0.82887	795.690	8.84	0.23	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,602.38000		1.60238		1,650.27000	1.65027	1,602.380	8.96	0.38	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,770.77000		1.77077		1,820.87000	1.82087	1,770.770	8.98	0.41	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	2,305.52000		2.30552		2,361.40000	2.36140	2,305.520	9.03	0.49	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,798.09000		1.79809		1,794.14000	1.79414	1,798.090	9.15	0.39	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,717.86000		1.71786		1,714.55000	1.71455	1,717.860	9.16	0.38	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	751.79000		0.75179		755.96000	0.75596	751.790	9.45	0.20	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	627.79000		0.62779		633.01000	0.63301	627.790	9.51	0.17	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.67302		115.74521		8.66296	115.81500		8.86	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

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/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	302.37853		302.37853		302.34467	302.34467			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	250.71128		250.71128		251.01644	251.01644			0.00	0.00	0	36,009.00
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	8.30814		98.76029		8.29918	98.80291		6.69	0.00	0.00	0	12,932.00
R2023	On 02/02/2017	Bond Future	8.33909		100.65947		8.32938	100.70416		6.43	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future	8.34918		98.74102		8.33868	98.78782		6.41	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	7.38205		101.91832		7.36948	101.92859		0.90	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future	7.23459		103.87822		7.21433	103.88999		0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	6.50807		101.78386		6.47037	101.79711		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	8.97406		94.69633		8.96525	94.76029			0.00	61,173,829.18	646	26,853.00
R2030	On 02/02/2017	Bond Future	9.01015		92.51146		9.00088	92.57786			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.04109		94.36481		9.03135	94.43369			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	9.08033		94.05509		9.07157	94.12346		12.79	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future	9.11951		95.86377		9.11032	95.93466		12.48	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.14991		93.62325		9.14028	93.69672		12.80	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	9.18142		98.97585		9.16770	99.09407			0.00	0.00	0	4,661.00
R2035	On 02/02/2017	Bond Future	9.22306		100.87923		9.20878	101.00093			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.25313		98.39410		9.23828	98.51951			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	9.24964		95.48270		9.24088	95.55803		14.27	0.00	0.00	0	38,537.00
R2037	On 02/02/2017	Bond Future	9.28765		93.06262		9.27850	93.14056		14.64	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.32120		94.92705		9.31165	95.00771		14.42	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	7.63120		103.75532		7.61539	103.78587		2.18	0.00	0.00	0	31,479.00
R204	On 02/02/2017	Bond Future	7.60870		101.71013		7.58984	101.74259		1.98	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.52860		103.74731		7.50579	103.78167		1.71	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

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/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	9.27939	99.77560		9.26048	99.95106		14.97	0.00	0.00	0	3,923.00
R2040	On 02/02/2017		Bond Future	9.31699	97.18764		9.29740	97.36778		15.37	0.00	0.00	0	0.00
R2040	On 04/05/2017		Bond Future	9.35021	99.13475		9.32994	99.31968		15.13	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	9.29374	96.99559		9.27986	97.12632		15.71	0.00	0.00	0	18,511.00
R2044	On 02/02/2017		Bond Future	9.33006	94.47938		9.31566	94.61390		16.15	0.00	0.00	0	0.00
R2044	On 04/05/2017		Bond Future	9.36213	96.37226		9.34722	96.51057		15.91	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	9.25941	96.46635		9.24558	96.60074		16.34	0.00	0.00	0	61,913.00
R2048	On 02/02/2017		Bond Future	9.29721	98.32139		9.28287	98.45960		16.06	0.00	0.00	0	0.00
R2048	On 04/05/2017		Bond Future	9.32481	95.84851		9.30996	95.99078		16.56	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	7.85814	100.58451		7.84832	100.61146		3.38	0.00	0.00	0	52,034.00
R207	On 02/02/2017		Bond Future	7.86174	98.87622		7.85048	98.90497		3.19	0.00	0.00	0	0.00
R207	On 02/02/2017	8.91	Call	2,717.77000	2.71777	2,748.08000	2.74808	2,717.770	3.36	0.91	0.00	0.00	0	62.00
R207	On 04/05/2017		Bond Future	7.84259	100.85676		7.82965	100.88731		2.89	0.00	0.00	0	0.00
R207	On 03/08/2017		Bond Future	7.77710	99.31600		7.76214	99.34839		2.70	0.00	0.00	0	0.00
R207	On 03/08/2017	8.19	Call	1,508.45000	1.50845	1,543.92000	1.54392	1,508.450	2.73	0.64	0.00	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	8.03382	96.03794		8.02442	96.07120		4.81	0.00	0.00	0	30,528.00
R208	On 02/02/2017		Bond Future	8.05253	97.88475		8.04209	97.91994		4.48	0.00	0.00	0	0.00
R208	On 04/05/2017		Bond Future	8.04837	96.44105		8.03680	96.47810		4.33	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	9.13818	74.63948		9.12423	74.74001		14.76	0.00	0.00	0	37,840.00
R209	On 03/11/2016	8.81	Call	599.07000	0.59907	643.77000	0.64377	599.070	14.55	0.27	0.00	0.00	0	345.00
R209	On 03/11/2016	8.87	Call	724.73000	0.72473	774.65000	0.77465	724.730	14.58	0.31	0.00	0.00	0	250.00
R209	On 03/11/2016	9.04	Put	1,887.83000	1.88783	1,851.83000	1.85183	1,887.830	14.66	0.56	0.00	0.00	0	345.00
R209	On 03/11/2016	9.05	Put	1,845.95000	1.84595	1,810.77000	1.81077	1,845.950	14.66	0.56	0.00	0.00	0	250.00
R209	On 03/11/2016	9.34	Put	893.72000	0.89372	878.62000	0.87862	893.720	14.84	0.34	0.00	0.00	0	345.00

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	9.42	Call	2,702.08000	2.70208	2,791.48000	2.79148	2,702.080	14.92	0.71	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	655.16000	0.65516	645.32000	0.64532	655.160	14.94	0.27	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.17321	76.07477	9.15874	76.17823		14.51	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.20053	74.44656	9.18555	74.55294		14.92	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			186.81475	186.81475	186.79263	186.79263			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			141.83477	141.83477	141.81422	141.81422			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			148.08001	148.08001	148.06376	148.06376			0.00	0.00	0	3,109.00
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			8.99500	85.43444	8.98626	85.49617		12.43	0.00	0.00	0	42,521.00
R213	On 02/02/2017	Bond Future			9.03330	87.07734	9.02413	87.14135		12.17	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.05950	85.26768	9.04990	85.33401		12.50	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			9.21387	75.06470	9.20000	75.16978		15.65	0.00	0.00	0	29,194.00
R214	On 02/02/2017	Bond Future			9.25046	76.50823	9.23609	76.61629		15.39	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.27690	74.74074	9.26204	74.85186		15.86	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			24,348.01000	24,348.01000	24,594.37000	24,594.37000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			10.25900	10.25900	10.35130	10.35130		16.28	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future			10.42640	10.42640	10.52000	10.52000		16.14	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			4.60530	4.60530	4.65790	4.65790		15.14	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future			4.60340	4.60340	4.65560	4.65560		14.91	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future			1.34240	1.34240	1.35520	1.35520			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
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.29210	1.29210	1.32020	1.32020			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017		Foreign Exchange Future	1.25770	1.25770	1.25670	1.25670			0.00	0.00	0	0.00
Total for Derivatives :											10,494,244,313.59	387,530	3,990,838.00
Grand Total:											10,494,244,313.59	387,530	3,990,838.00