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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/09/2016

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 22/09/2016	Any day expiry	13.50030	13.50030	13.71750	13.71750			18.95	0.00	0.00	0	0.00	
\$ / R	On 27/09/2016	Any day expiry	13.59440	13.59440	13.72520	13.72520			18.40	0.00	0.00	0	500.00	
\$ / R	On 28/09/2016	Any day expiry	13.59710	13.59710	13.72800	13.72800			18.86	0.00	0.00	0	1,050.00	
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.00050	0.00000	0.13220	0.00013	0.001	25.24	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	92.42370	0.09242	74.57960	0.07458	92.424	19.55	0.38	0	150.00	
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.23740	0.00024	0.07620	0.00008	0.237	71.07	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.16600	0.00017	0.04970	0.00005	0.166	71.07	0.00	0	150.00	
\$ / R	On 29/09/2016	Any day expiry	13.59970	13.59970	13.73070	13.73070			19.16	0.00	0.00	0	2,740.00	
\$ / R	On 30/09/2016	Any day expiry	13.60230	13.60230	13.73340	13.73340			19.31	0.00	0.00	0	2,870.00	
\$ / R	On 30/09/2016	Any day expiry	14.25	Call	14.46830	0.01447	41.43140	0.04143	14.468	21.60	0.08	20,264,595.20	20,000	0.00
\$ / R	On 30/09/2016	Any day expiry	15.00	Call	1.66220	0.00166	4.78570	0.00479	1.662	27.69	0.01	0	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	13.61020	13.61020	13.74130	13.74130			18.59	0.00	0.00	0	0.00	
\$ / R	On 03/10/2016	Any day expiry	13.75	Call	119.75840	0.11976	0.00000	0.00000	119.758	19.12	0.39	311,787,829.20	60,000	30,000.00
\$ / R	On 03/10/2016	Any day expiry	14.30	Call	20.81750	0.02082	47.18200	0.04718	20.818	21.08	0.09	0	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.45	Call	13.68340	0.01368	30.68880	0.03069	13.683	22.09	0.06	0	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	1,008.70270	1.00870	889.09290	0.88909	1,008.703	23.17	0.96	0	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	6.06080	0.00606	14.00350	0.01400	6.061	24.19	0.03	0.00	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry			13.61290	13.61290	13.74390	13.74390		18.74	0.00	0.00	0	10,000.00
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	998.69880	0.99870	880.47890	0.88048	998.699	23.11	0.95	0.00	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry			13.61550	13.61550	13.74660	13.74660		18.86	0.00	0.00	0	56.00
\$ / R	On 05/10/2016	Any day expiry	13.43	Put	110.83890	0.11084	82.62560	0.08263	110.839	18.59	0.34	0.00	0	16,000.00
\$ / R	On 05/10/2016	Any day expiry	13.81	Put	314.40270	0.31440	251.40850	0.25141	314.403	19.61	0.64	0.00	0	5,000.00
\$ / R	On 07/10/2016	Any day expiry			13.62070	13.62070	13.75180	13.75180		20.59	0.00	0.00	0	1,200.00
\$ / R	On 07/10/2016	Any day expiry	13.85	Put	369.98680	0.36999	302.28990	0.30229	369.987	21.42	0.64	0.00	0	40,000.00
\$ / R	On 10/10/2016	Any day expiry			13.62860	13.62860	13.75980	13.75980		19.79	0.00	0.00	0	1,200.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	147.63930	0.14764	209.99790	0.21000	147.639	20.53	0.36	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	138.76870	0.13877	198.74420	0.19874	138.769	20.63	0.34	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	65.21690	0.06522	101.08190	0.10108	65.217	21.81	0.19	0.00	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry			13.63380	13.63380	13.76500	13.76500		19.64	0.00	0.00	0	0.00
\$ / R	On 13/10/2016	Any day expiry			13.63640	13.63640	13.76770	13.76770		19.55	0.00	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	52.36470	0.05236	81.71110	0.08171	52.365	22.01	0.14	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	855.96470	0.85596	754.01110	0.75401	855.965	22.01	0.86	0.00	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry			13.63910	13.63910	13.77030	13.77030		19.49	0.00	0.00	0	832.00
\$ / R	On 14/10/2016	Any day expiry	14.00	Call	135.21380	0.13521	0.00000	0.00000	135.214	20.64	0.31	248,815,831.93	58,371	46,000.00
\$ / R	On 19/10/2016	Any day expiry			13.65220	13.65220	13.78350	13.78350		18.93	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	56.51240	0.05651	82.74090	0.08274	56.512	21.82	0.14	0.00	0	12,000.00
\$ / R	On 21/10/2016	Any day expiry			13.65740	13.65740	13.78880	13.78880		18.86	0.00	0.00	0	0.00
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	420.92520	0.42093	353.89850	0.35390	420.925	19.57	0.60	0.00	0	10,000.00
\$ / R	On 24/10/2016	Any day expiry			13.66530	13.66530	13.54480	13.54480		18.52	0.00	0.00	0	0.00
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	175.46890	0.17547	0.00000	0.00000	175.469	18.08	0.35	375,134,323.20	80,000	55,000.00
\$ / R	On 24/10/2016	Any day expiry	13.54	Put	235.99420	0.23599	0.00000	0.00000	235.994	18.33	0.42	57,159,056.00	10,000	5,000.00
\$ / R	On 26/10/2016	Any day expiry			13.67050	13.67050	13.80210	13.80210		18.54	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	1.89600	0.00190	2.23160	0.00223	1.896	19.82	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	224.71130	0.22471	187.29960	0.18730	224.711	18.28	0.40	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.28810	0.00029	0.56570	0.00057	0.288	32.41	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.24590	0.00025	0.48800	0.00049	0.246	32.41	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.67310	13.67310	13.80480	13.80480		18.54	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	132.01840	0.13202	108.65610	0.10866	132.018	17.85	0.28	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	712.72330	0.71272	626.00980	0.62601	712.723	20.39	0.73	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	45.29910	0.04530	64.15270	0.06415	45.299	22.38	0.10	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,425.04630	1.42505	1,310.48910	1.31049	1,425.046	22.56	0.91	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	4.67000	0.00467	8.06620	0.00807	4.670	23.83	0.01	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			13.70210	13.70210	13.83430	13.83430		19.55	0.00	0.00	0	14.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,330.80100	1.33080	1,225.60350	1.22560	1,330.801	22.78	0.85	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	12.84260	0.01284	19.03870	0.01904	12.843	25.50	0.03	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.71000	13.71000	13.84240	13.84240		19.50	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	443.30390	0.44330	533.27700	0.53328	443.304	19.33	0.56	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	210.70020	0.21070	264.75410	0.26475	210.700	20.93	0.32	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry			13.72850	13.72850	13.86110	13.86110		19.32	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	199.40450	0.19940	173.41950	0.17342	199.405	18.49	0.30	0.00	0	9,615.00

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 17/11/2016	Any day expiry	15.60	Put	1,923.28590	1.92329	1,808.40000	1.80840	1,923.286	23.63	0.91	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	8.15780	0.00816	11.92410	0.01192	8.158	25.74	0.02	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.75750	13.75750	13.89060	13.89060		18.96	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	13.36300	0.01336	13.43380	0.01343	13.363	19.38	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	315.31520	0.31532	278.44060	0.27844	315.315	18.55	0.39	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.36970	0.00037	1.36130	0.00136	0.370	25.33	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			13.79450	13.79450	13.92790	13.92790		19.25	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	1,172.49350	1.17249	1,083.62010	1.08362	1,172.494	21.35	0.73	0.00	0	15,000.00
\$ / R	On 13/12/2016	Any day expiry			13.79710	13.79710	13.93060	13.93060		19.25	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.79970	13.79970	13.93320	13.93320		19.24	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.81290	13.81290	13.94660	13.94660		19.46	0.00	2,443,377,693.90	176,891	459,925.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	22.87240	0.02287	22.05960	0.02206	22.872	19.08	0.04	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	88.37380	0.08837	79.20870	0.07921	88.374	18.00	0.14	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	178.49890	0.17850	160.24930	0.16025	178.499	18.26	0.24	0.00	0	151,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	249.59180	0.24959	222.09490	0.22209	249.592	18.52	0.30	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	769.23050	0.76923	870.51310	0.87051	769.231	18.71	0.66	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	296.33050	0.29633	263.91310	0.26391	296.330	18.71	0.34	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	300.44270	0.30044	267.66190	0.26766	300.443	18.73	0.34	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	366.16560	0.36617	327.77660	0.32778	366.166	18.97	0.38	0.00	0	25,686.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	578.22390	0.57822	665.77720	0.66578	578.224	19.30	0.55	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	465.32390	0.46532	419.17720	0.41918	465.324	19.30	0.45	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	492.11600	0.49212	444.00270	0.44400	492.116	19.38	0.46	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	503.05090	0.50305	454.15030	0.45415	503.051	19.41	0.47	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	453.03660	0.45304	526.72270	0.52672	453.037	19.88	0.46	197,264.65	31	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	640.13660	0.64014	580.12270	0.58012	640.137	19.88	0.54	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	424.41360	0.42441	494.87960	0.49488	424.414	20.05	0.44	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	420.95740	0.42096	491.02760	0.49103	420.957	20.08	0.44	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	704.62790	0.70463	640.60040	0.64060	704.628	20.10	0.56	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	717.84800	0.71785	653.02820	0.65303	717.848	20.14	0.57	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	391.03150	0.39103	457.56190	0.45756	391.032	20.27	0.42	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	771.76310	0.77176	703.82050	0.70382	771.763	20.31	0.59	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	806.27860	0.80628	736.41720	0.73642	806.279	20.41	0.60	0.00	0	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	841.39640	0.84140	769.64870	0.76965	841.396	20.52	0.62	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	862.74960	0.86275	789.88360	0.78988	862.750	20.58	0.62	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	342.81350	0.34281	403.27730	0.40328	342.813	20.61	0.37	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	950.19370	0.95019	872.97720	0.87298	950.194	20.84	0.65	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	300.44360	0.30044	355.17540	0.35518	300.444	20.94	0.34	0.00	0	1,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	987.54360	0.98754	908.57540	0.90858	987.544	20.94	0.66	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,087.14860	1.08715	1,003.65540	1.00366	1,087.149	21.23	0.69	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	1,110.59170	1.11059	1,026.10520	1.02611	1,110.592	21.29	0.70	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	257.09840	0.25710	305.36770	0.30537	257.098	21.36	0.30	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,142.10380	1.14210	1,056.35890	1.05636	1,142.104	21.38	0.71	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,222.09540	1.22210	1,133.31590	1.13332	1,222.095	21.59	0.73	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	223.78260	0.22378	266.95570	0.26696	223.783	21.72	0.26	0.00	0	5,550.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	199.75020	0.19975		239.06390	0.23906	199.750	22.03	0.24	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,386.85020	1.38685		1,292.46390	1.29246	1,386.850	22.03	0.76	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	184.27400	0.18427		221.01070	0.22101	184.274	22.24	0.22	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	170.07220	0.17007		204.38650	0.20439	170.072	22.46	0.21	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,557.17220	1.55717		1,457.78650	1.45779	1,557.172	22.46	0.79	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,565.75760	1.56576		1,466.19950	1.46620	1,565.758	22.48	0.79	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	159.10230	0.15910		192.04360	0.19204	159.102	22.61	0.20	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	144.01180	0.14401		174.71300	0.17471	144.012	22.83	0.18	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,731.11180	1.73111		1,628.11300	1.62811	1,731.112	22.83	0.82	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	134.79290	0.13479		163.82090	0.16382	134.793	22.98	0.17	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,819.68790	1.81969		1,714.60830	1.71461	1,819.688	23.02	0.83	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,882.26360	1.88226		1,775.80590	1.77581	1,882.264	23.15	0.84	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,981.47810	1.98148		1,872.97470	1.87297	1,981.478	23.35	0.85	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,090.83920	2.09084		1,980.26820	1.98027	2,090.839	23.58	0.87	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	99.62630	0.09963		121.94210	0.12194	99.626	23.67	0.13	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	88.31520	0.08832		108.35280	0.10835	88.315	23.95	0.12	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,275.41520	2.27542		2,161.75280	2.16175	2,275.415	23.95	0.88	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	80.91350	0.08091		99.42540	0.09943	80.914	24.15	0.11	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	69.14770	0.06915		85.17420	0.08517	69.148	24.52	0.09	0.00	0	44,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,718.20190	2.71820		2,598.78320	2.59878	2,718.202	24.82	0.92	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,775.45930	2.77546		2,655.43700	2.65544	2,775.459	24.93	0.92	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	57.47680	0.05748		70.95920	0.07096	57.477	24.97	0.08	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,929.90120	2.92990		2,807.29610	2.80730	2,929.901	25.35	0.93	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	50.36050	0.05036		60.37560	0.06038	50.361	25.56	0.07	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	46.45120	0.04645		55.52180	0.05552	46.451	25.94	0.06	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	45.15750	0.04516		53.91390	0.05391	45.158	26.08	0.06	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	44.15820	0.04416		52.67330	0.05267	44.158	26.19	0.06	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	35.88040	0.03588		42.38480	0.04238	35.880	27.24	0.05	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	33.95470	0.03395		39.99130	0.03999	33.955	27.54	0.05	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	31.41750	0.03142		36.83830	0.03684	31.418	27.97	0.04	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	30.97380	0.03097		36.28700	0.03629	30.974	28.05	0.04	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	26.17520	0.02618		31.23230	0.03123	26.175	28.75	0.04	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	24.66740	0.02467		30.37500	0.03038	24.667	28.75	0.03	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	23.70740	0.02371		29.82270	0.02982	23.707	28.75	0.03	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	23.24050	0.02324		29.55250	0.02955	23.241	28.75	0.03	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	10.58810	0.01059		14.12800	0.01413	10.588	28.75	0.02	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	9.63450	0.00963		12.90610	0.01291	9.635	28.75	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	9.43390	0.00943		12.64840	0.01265	9.434	28.75	0.01	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	8.05040	0.00805		10.86450	0.01086	8.050	28.75	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	7.23730	0.00724		9.81020	0.00981	7.237	28.75	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	4.45010	0.00445		6.15370	0.00615	4.450	28.75	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	4.21300	0.00421		5.83890	0.00584	4.213	28.75	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	3.94440	0.00394		5.48140	0.00548	3.944	28.75	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	3.37990	0.00338		4.72660	0.00473	3.380	28.75	0.01	0.00	0	725.00

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	20.08	Call	2.92560	0.00293	4.11530	0.00412	2.926	28.75	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	2.67580	0.00268	3.77750	0.00378	2.676	28.75	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	2.28700	0.00229	3.24920	0.00325	2.287	28.75	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	2.13750	0.00214	3.04510	0.00305	2.138	28.75	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	1.15420	0.00115	1.68550	0.00169	1.154	28.75	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.77760	0.00078	1.15360	0.00115	0.778	28.75	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.72490	0.00072	1.07830	0.00108	0.725	28.75	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			13.87920	13.87920	14.01410	14.01410		19.42	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	638.45790	0.63846	584.27060	0.58427	638.458	19.51	0.50	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	119.82830	0.11983	143.10630	0.14311	119.828	23.66	0.14	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			13.91110	13.91110	14.04650	14.04650		19.32	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	742.44100	0.74244	683.44600	0.68345	742.441	19.69	0.52	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	169.94760	0.16995	200.26290	0.20026	169.948	22.98	0.18	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.03600	14.03600	14.17380	14.17380		19.33	0.00	73,281,956.00	5,221	92,302.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	90.15180	0.09015	84.13030	0.08413	90.152	17.27	0.11	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	271.61480	0.27161	252.62030	0.25262	271.615	17.99	0.25	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	780.04530	0.78005	726.29750	0.72630	780.045	19.42	0.49	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	970.88560	0.97089	907.52470	0.90752	970.886	19.93	0.55	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,142.96890	1.14297	1,072.12780	1.07213	1,142.969	20.35	0.59	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,582.68540	1.58269	1,496.17540	1.49618	1,582.685	21.41	0.69	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,687.44850	1.68745	1,597.98490	1.59798	1,687.449	21.64	0.70	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,967.11050	1.96711	1,871.90470	1.87190	1,967.110	22.17	0.75	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,000.65840	2.00066	1,904.71230	1.90471	2,000.658	22.23	0.75	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	287.25970	0.28726	328.02310	0.32802	287.260	22.32	0.24	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	230.07650	0.23008	263.90430	0.26390	230.077	22.93	0.20	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,889.55100	2.88955	2,778.45440	2.77845	2,889.551	23.71	0.84	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	142.05140	0.14205	160.34850	0.16035	142.051	24.94	0.13	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	95.97820	0.09598	113.01320	0.11301	95.978	27.18	0.09	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	95.37810	0.09538	112.33070	0.11233	95.378	27.18	0.09	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	66.80290	0.06680	79.63540	0.07964	66.803	27.18	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	52.19070	0.05219	62.73710	0.06274	52.191	27.18	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	13.03580	0.01304	16.40720	0.01641	13.036	27.18	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.11570	14.11570	14.25520	14.25520		19.36	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	715.79760	0.71580	670.95780	0.67096	715.798	19.13	0.44	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	207.56150	0.20756	234.57360	0.23457	207.562	23.92	0.17	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.15010	14.15010	14.29050	14.29050		19.39	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	809.85620	0.80986	762.60560	0.76261	809.856	19.32	0.46	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	264.06930	0.26407	301.40720	0.30141	264.069	23.21	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.29600	14.29600	14.44000	14.44000		19.29	0.00	68,420,656.00	4,786	149,580.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	682.08860	0.68209	646.33190	0.64633	682.089	18.59	0.39	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	703.01960	0.70302	666.27910	0.66628	703.020	18.65	0.39	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	835.05870	0.83506	792.34350	0.79234	835.059	19.00	0.44	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	875.58500	0.87558	831.12610	0.83113	875.585	19.11	0.45	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	905.07640	0.90508	859.36200	0.85936	905.076	19.18	0.46	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,331.59870	1.33160	1,269.66020	1.26966	1,331.599	20.14	0.56	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,782.63590	1.78264	1,705.61520	1.70562	1,782.636	21.07	0.64	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,003.55850	2.00356	1,920.89270	1.92089	2,003.559	21.50	0.67	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	519.55850	0.51956	580.89270	0.58089	519.558	21.50	0.33	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	503.34310	0.50334	563.86160	0.56386	503.343	21.61	0.32	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	458.15030	0.45815	514.58200	0.51458	458.150	21.92	0.30	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	430.70030	0.43070	484.33190	0.48433	430.700	22.14	0.28	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	360.87000	0.36087	406.99630	0.40700	360.870	22.76	0.24	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	240.51260	0.24051	266.38650	0.26639	240.513	25.28	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	213.26170	0.21326	238.18130	0.23818	213.262	26.17	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	129.90490	0.12990	153.21230	0.15321	129.905	26.17	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.35740	14.35740	14.50290	14.50290		19.35	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	758.28980	0.75829	722.33540	0.72234	758.290	18.76	0.40	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	288.51480	0.28851	319.92530	0.31993	288.515	24.78	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.53930	14.53930	14.68930	14.68930		19.52	0.00	7,269,650.00	500	3,200.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	304.13620	0.30414	296.40500	0.29640	304.136	17.41	0.20	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	685.12560	0.68513	664.63560	0.66464	685.126	18.42	0.35	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.88060	14.88060	15.02570	15.02570		20.23	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.23130	15.23130	15.37050	15.37050		20.74	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.58200	15.58200	15.71540	15.71540		21.14	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	679.98410	0.67998	673.75480	0.67375	679.984	18.93	0.26	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.81290	13.81290	13.94660	13.94660		19.46	0.00	2,500,134.90	181	344.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.03600	14.03600	14.17380	14.17380		19.33	0.00	0.00	0	57.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.29600	14.29600	14.44000	14.44000		19.29	0.00	0.00	0	1.00
£ / R	On 05/10/2016	Any day expiry			17.84310	17.84310	17.81720	17.81720		16.42	0.00	0.00	0	117.00
£ / R	On 27/10/2016	Any day expiry			17.92400	17.92400	17.90150	17.90150		16.41	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			18.12150	18.12150	18.10010	18.10010		17.42	0.00	155,265,012.00	8,568	62,849.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	211.55390	0.21155	231.51350	0.23151	211.554	16.71	0.23	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,325.10350	3.32510	3,347.41390	3.34741	3,325.103	20.12	0.95	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	22.42740	0.02243	25.26220	0.02526	22.427	29.72	0.02	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.45020	18.45020	18.43240	18.43240		17.84	0.00	719,557.80	39	3,549.00
£ / R	On 25/04/2017	Any day expiry			18.62070	18.62070	18.60530	18.60530		18.30	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.83450	18.83450	18.82290	18.82290		0.00	0.00	0.00	0	12,625.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.69350	19.69350	19.67950	19.67950		19.14	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13755	0.13755	0.13892	0.13892		20.49	0.00	0.00	0	11,349.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14035	0.14035	0.14178	0.14178		20.01	0.00	0.00	0	1,360.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14362	0.14362	0.14512	0.14512		20.18	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14672	0.14672	0.14830	0.14830		22.92	0.00	0.00	0	0.00
€ / R	On 30/09/2016	Any day expiry			15.29700	15.29700	15.30590	15.30590		18.56	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.50850	15.50850	15.52090	15.52090		18.16	0.00	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/12/2016	Foreign Exchange Future			15.58390		15.58390		15.59630	15.59630		18.35	0.00	141,532,979.80	9,082	47,220.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	272.37690		0.27238		285.87100	0.28587	272.377	19.96	0.30	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,514.32270		1.51432		1,512.44370	1.51244	1,514.323	20.67	0.77	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	2.58430		0.00258		3.01870	0.00302	2.584	25.79	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.89770		15.89770		15.91360	15.91360		18.24	0.00	715,396.50	45	8,795.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.26490		16.26490		16.28740	16.28740		18.44	0.00	1,626,490.00	100	77,586.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.61610		16.61610		16.64210	16.64210		18.62	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.04870		17.04870		17.06560	17.06560		19.38	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.14113		97.14113		97.75690	97.75690			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.18795		94.18795		94.83234	94.83234			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.93041		92.93041		93.59888	93.59888			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.00968		95.00968		95.68703	95.68703			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.66978		98.66978		99.34488	99.34488			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06861		100.06861		100.06861	100.06861			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00712		100.00712		100.01866	100.01866			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.62505		99.62505		99.65487	99.65487			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.65361		99.65361		99.71089	99.71089			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.90112		99.90112		99.98530	99.98530			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.92846		99.92846		100.01187	100.01187			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.20048		99.20048		99.30998	99.30998			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.84889		98.84889		98.98561	98.98561			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.89304		98.89304		99.07041	99.07041			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.38000		99.38000		99.59000	99.59000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.66188		97.66188		98.00313	98.00313			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.96614		96.96614		97.32877	97.32877			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.23178		96.23178		96.61824	96.61824			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.47169		96.47169		96.88131	96.88131			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.68741		98.68741		99.11515	99.11515			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			508.92500		508.92500		507.53400	507.53400			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future			518.71100		518.71100		517.29400	517.29400			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			593.07200		593.07200		590.07100	590.07100			0.00	0.00	0	3.00
AL7T	On 02/02/2017	Index Future			604.47600		604.47600		601.41800	601.41800			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			542.25600		542.25600		539.34900	539.34900			0.00	0.00	0	706.00
ALBI	On 02/02/2017	Index Future			552.68200		552.68200		549.72100	549.72100			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future			563.74100		563.74100		560.72700	560.72700			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			10.54730		10.54730		10.53690	10.53690		14.28	0.00	11,116,854.20	1,054	12,684.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.69700	10.69700		10.68860	10.68860		14.15	0.00	0.00	0	3,292.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.87220	10.87220		10.86710	10.86710		14.69	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.03670	11.03670		11.03430	11.03430		15.08	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.27400	11.27400		11.26670	11.26670		15.74	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.60930	10.60930		10.56130	10.56130		15.05	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.78720	10.78720		10.74040	10.74040		15.01	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.99500	10.99500		10.95060	10.95060		15.34	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		687.17750	687.17750		699.49160	699.49160			0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future		45.96850	45.96850		46.07550	46.07550			0.00	0.00	0	30,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		14.34940	14.34940		14.34250	14.34250		17.81	0.00	0.00	0	1,858.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.65860	14.65860		14.65350	14.65350		18.11	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		15.02020	15.02020		15.01910	15.01910		18.77	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.05650	2.05650		2.07260	2.07260		16.74	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.07790	2.07790		2.09480	2.09480		16.60	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.10460	2.10460		2.12200	2.12200		17.60	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.05100	2.05100		2.06740	2.06740		18.03	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.09090	2.09090		2.09230	2.09230		16.03	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.13360	2.13360		2.13550	2.13550		15.90	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		10.06308	80.49936		10.13997	79.98110			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future		10.13213	82.04714		10.21149	81.51915			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.19102	79.89412		10.27275	79.35659			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/11/2016	Bond Future	10.18143		85.12230		10.25320	84.56098			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.24576		86.75927		10.31973	86.18736			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.30439		84.23257		10.38053	83.65032			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	539.34800		539.34800		536.64500	536.64500			0.00	0.00	0	420.00
GOVI	On 02/02/2017	GOVI	549.71800		549.71800		546.96400	546.96400			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	560.71800		560.71800		557.91600	557.91600			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.78250		1.78250		1.79990	1.79990		19.34	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.81260		1.81260		1.83060	1.83060		18.79	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.84730		1.84730		1.86580	1.86580		19.06	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.79587		128.79587		128.79132	128.79132			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	108.14406		108.14406		108.14000	108.14000			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	135.81241		135.81241		135.80759	135.80759			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	133.66604		133.66604		133.66094	133.66094			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	143.46864		143.46864		143.46326	143.46326			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	249.68900		249.68900		249.77500	249.77500			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future	254.50600		254.50600		254.59400	254.59400			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.61300		259.61300		259.70600	259.70600			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	676.77400		676.77400		677.02300	677.02300			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	689.89700		689.89700		690.15200	690.15200			0.00	0.00	0	155.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.34000		92.66000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.34000		92.66000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.37000		92.63000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.37000		92.63000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.37000		92.63000		7.44000	92.56000			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 15/03/2017	Jibar Tradeable Future			7.37000		92.63000		7.47000	92.53000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.39000		92.61000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.38000		92.62000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.38000		92.62000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.39000		92.61000		7.52000	92.48000			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			0.13480		0.13480		0.13500	0.13500			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13390		0.13390		0.13540	0.13540			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13510		0.13510		0.13550	0.13550			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.07530		10.07530		10.16230	10.16230		15.67	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.20820		10.20820		10.29760	10.29760		15.51	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.36450		10.36450		10.45640	10.45640		16.04	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32380		1.32380		1.32020	1.32020			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33650		1.33650		1.33250	1.33250			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.35180		1.35180		1.34660	1.34660			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.31190		1.31190		1.29780	1.29780			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.31450		1.31450		1.30050	1.30050			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.31750		1.31750		1.30350	1.30350			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12820		1.12820		1.11830	1.11830			0.00	0.00	0	13,266.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13260		1.13260		1.12270	1.12270			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13770		1.13770		1.12790	1.12790			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.53620		117.12713		8.61804	116.53437		8.95	0.00	526,135,067.96	4,492	93,998.00
R186	On 03/11/2016	Bond Future	8.30	Call	705.72000		0.70572		548.80000	0.54880	705.720	8.81	0.32	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	1,467.26000		1.46726		1,804.09000	1.80409	1,467.260	8.88	0.51	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	621.17000		0.62117		817.93000	0.81793	621.170	8.99	0.28	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	478.99000		0.47899		643.17000	0.64317	478.990	9.03	0.23	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	235.86000		0.23586		333.33000	0.33333	235.860	9.15	0.13	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,849.77000		4.84977		4,329.45000	4.32945	4,849.770	9.21	0.91	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	6,120.16000		6.12016		5,564.63000	5.56463	6,120.160	9.32	0.95	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.56560		114.07619		8.65067	113.47228		9.08	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	937.01000		0.93701		795.69000	0.79569	937.010	8.84	0.26	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,836.33000		1.83633		1,602.38000	1.60238	1,836.330	8.96	0.42	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	2,021.02000		2.02102		1,770.77000	1.77077	2,021.020	8.98	0.45	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	2,602.56000		2.60256		2,305.52000	2.30552	2,602.560	9.03	0.53	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,563.50000		1.56350		1,798.09000	1.79809	1,563.500	9.15	0.36	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,490.87000		1.49087		1,717.86000	1.71786	1,490.870	9.16	0.34	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	631.61000		0.63161		751.79000	0.75179	631.610	9.45	0.18	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	523.96000		0.52396		627.79000	0.62779	523.960	9.51	0.15	0.00	0	13,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/05/2017	Bond Future			8.58474		116.35961		8.67302	115.74521		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
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			302.38910		302.38910		302.37853	302.37853			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			250.38640		250.38640		250.71128	250.71128			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			8.23100		99.12798		8.30814	98.76029		6.69	0.00	0.00	0	12,932.00
R2023	On 02/02/2017	Bond Future			8.25791		101.03395		8.33909	100.65947		6.43	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.26396		99.12170		8.34918	98.74102		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			7.36562		101.93174		7.38205	101.91832		0.90	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future			7.21147		103.89166		7.23459	103.87822		0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.47299		101.79619		6.50807	101.78386		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			8.89753		95.25396		8.97406	94.69633			0.00	0.00	0	26,853.00
R2030	On 02/02/2017	Bond Future			8.93113		93.07958		9.01015	92.51146			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			8.95964		94.94306		9.04109	94.36481			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			9.00891		94.61460		9.08033	94.05509		12.79	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.04589		96.43382		9.11951	95.86377		12.48	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.07417		94.20340		9.14991	93.62325		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			9.10491		99.63790		9.18142	98.97585			0.00	0.00	0	4,661.00
R2035	On 02/02/2017	Bond Future			9.14426		101.55370		9.22306	100.87923			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.17217		99.08082		9.25313	98.39410			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			9.17829		96.09903		9.24964	95.48270		14.27	0.00	173,650,947.21	1,807	36,730.00
R2037	On 02/02/2017	Bond Future			9.21426		93.69059		9.28765	93.06262		14.64	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future			9.24586		95.56629		9.32120	94.92705		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			7.58890		103.83709		7.63120	103.75532		2.18	0.00	6,126,388.31	59	31,538.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 02/02/2017	Bond Future			7.56043		101.79323		7.60870	101.71013		1.98	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future			7.47326		103.83070		7.52860	103.74731		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
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			9.20806		100.44013		9.27939	99.77560		14.97	0.00	0.00	0	3,923.00
R2040	On 02/02/2017	Bond Future			9.24366		97.86473		9.31699	97.18764		15.37	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.27497		99.82407		9.35021	99.13475		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			9.22245		97.67030		9.29374	96.99559		15.71	0.00	0.00	0	18,511.00
R2044	On 02/02/2017	Bond Future			9.25683		95.16686		9.33006	94.47938		16.15	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.28706		97.07215		9.36213	96.37226		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			9.19317		97.11306		9.25941	96.46635		16.34	0.00	45,254,685.96	466	61,913.00
R2048	On 02/02/2017	Bond Future			9.22917		98.98034		9.29721	98.32139		16.06	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.25513		96.51936		9.32481	95.84851		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			7.78520		100.78485		7.85814	100.58451		3.38	0.00	0.00	0	52,034.00
R207	On 02/02/2017	Bond Future			7.78196		99.08017		7.86174	98.87622		3.19	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,903.70000		2,903.70		2,717.77000	2,717.77	2,903.700	3.36	0.93	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.75514		101.06346		7.84259	100.85676		2.89	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.68014		99.52620		7.77710	99.31600		2.70	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,645.41000		1,645.41		1,508.45000	1,508.45	1,645.410	2.73	0.67	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			7.96147		96.29432		8.03382	96.03794		4.81	0.00	0.00	0	30,528.00
R208	On 02/02/2017	Bond Future			7.97518		98.14586		8.05253	97.88475		4.48	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.96573		96.70608		8.04837	96.44105		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			9.06187		75.19191		9.13818	74.63948		14.76	0.00	0.00	0	37,840.00
R209	On 03/11/2016	Bond Future	8.81	Call	746.19000		0.74619		599.07000	0.59907	746.190	14.55	0.32	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	894.27000		0.89427		724.73000	0.72473	894.270	14.58	0.36	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/11/2016	Bond Future	9.04	Put	1,574.15000		1.57415	1,887.83000	1.88783	1,574.150	14.66	0.51	0.00	0	345.00	
R209	On 03/11/2016	Bond Future	9.05	Put	1,536.50000		1.53650	1,845.95000	1.84595	1,536.500	14.66	0.50	0.00	0	250.00	
R209	On 03/11/2016	Bond Future	9.34	Put	703.57000		0.70357	893.72000	0.89372	703.570	14.84	0.29	0.00	0	345.00	
R209	On 03/11/2016	Bond Future	9.42	Call	3,093.39000		3.09339	2,702.08000	2.70208	3,093.390	14.92	0.76	0.00	0	120.00	
R209	On 03/11/2016	Bond Future	9.45	Put	504.27000		0.50427	655.16000	0.65516	504.270	14.94	0.22	0.00	0	250.00	
R209	On 02/02/2017	Bond Future			9.09485		76.63766	9.17321	76.07477		14.51	0.00	0.00	0	0.00	
R209	On 04/05/2017	Bond Future			9.12021		75.01964	9.20053	74.44656		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			186.82157		186.82157	186.81475	186.81475			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			141.84124		141.84124	141.83477	141.83477			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			147.90189		147.90189	148.08001	148.08001			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			8.91850		85.97691	8.99500	85.43444		12.43	0.00	0.00	0	42,521.00	
R213	On 02/02/2017	Bond Future			8.95444		87.63000	9.03330	87.07734		12.17	0.00	0.00	0	0.00	
R213	On 04/05/2017	Bond Future			8.97841		85.83023	9.05950	85.26768		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			9.14260		75.60725	9.21387	75.06470		15.65	0.00	8,316,797.50	110	29,084.00	
R214	On 02/02/2017	Bond Future			9.17730		77.06105	9.25046	76.50823		15.39	0.00	0.00	0	0.00	
R214	On 04/05/2017	Bond Future			9.20201		75.30355	9.27690	74.74074		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			24,226.82000		24,226.82000	24,348.01000	24,348.01000			0.00	0.00	0	0.00	
SGD / R	On 19/12/2016	Foreign Exchange Future			10.20590		10.20590	10.25900	10.25900		15.91	0.00	0.00	0	0.00	
SGD / R	On 13/03/2017	Foreign Exchange Future			10.37000		10.37000	10.42640	10.42640		15.82	0.00	0.00	0	0.00	
TRY / R	On 19/12/2016	Foreign Exchange Future			4.61860		4.61860	4.60530	4.60530		14.58	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 13/03/2017	Foreign Exchange Future	4.61800	4.61800		4.60340	4.60340		14.39	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.30710	1.30710		1.34240	1.34240			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.27950	1.27950		1.29210	1.29210			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.23800	1.23800		1.25770	1.25770			0.00	0.00	0	0.00
Total for Derivatives :											4,678,669,168.22	441,803	4,079,323.00
Grand Total:											4,678,669,168.22	441,803	4,079,323.00