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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2016

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 27/09/2016	Any day expiry	13.69250	13.69250		13.59440	13.59440		16.50	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry	13.69470	13.69470		13.59710	13.59710		17.77	0.00	0.00	0	1,050.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.00010	0.00000	0.00050	0.00000	27.34	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	53.83780	0.05384	92.42370	0.09242	53.838	20.22	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.45730	0.00046	0.23740	0.00024	80.18	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.32770	0.00033	0.16600	0.00017	80.18	0.00	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry	13.69700	13.69700		13.59970	13.59970		18.53	0.00	0.00	0	2,740.00
\$ / R	On 30/09/2016	Any day expiry	13.69930	13.69930		13.60230	13.60230		19.08	0.00	435,696.00	32	2,870.00
\$ / R	On 30/09/2016	Any day expiry	15.00	Call	1.56990	0.00157	1.66220	0.00166	27.50	0.01	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	13.70610	13.70610		13.61020	13.61020		17.76	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	13.75	Call	141.54330	0.14154	119.75840	0.11976	141.543	17.93	0.00	0	30,000.00
\$ / R	On 03/10/2016	Any day expiry	14.30	Call	21.42380	0.02142	20.81750	0.02082	21.424	19.87	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.45	Call	12.56620	0.01257	13.68340	0.01368	12.566	20.61	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	911.87350	0.91187	1,008.70270	1.00870	911.874	21.86	0.00	0	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	5.34610	0.00535	6.06080	0.00606	5.346	23.03	0.00	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry	13.70840	13.70840		13.61290	13.61290		17.73	0.00	0.00	0	10,000.00

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 04/10/2016	Any day expiry	14.60	Put	902.09840	0.90210	998.69880	0.99870	902.098	21.74	0.95	0.00	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry			13.71110	13.71110	13.61550	13.61550		17.70	0.00	0.00	0	56.00
\$ / R	On 05/10/2016	Any day expiry	13.43	Put	68.57500	0.06857	110.83890	0.11084	68.575	17.75	0.25	0.00	0	16,000.00
\$ / R	On 05/10/2016	Any day expiry	13.81	Put	234.13870	0.23414	314.40270	0.31440	234.139	18.12	0.58	0.00	0	5,000.00
\$ / R	On 07/10/2016	Any day expiry			13.71640	13.71640	13.62070	13.62070		19.43	0.00	0.00	0	1,200.00
\$ / R	On 07/10/2016	Any day expiry	13.85	Put	288.44530	0.28845	369.98680	0.36999	288.445	19.97	0.59	0.00	0	40,000.00
\$ / R	On 10/10/2016	Any day expiry			13.72440	13.72440	13.62860	13.62860		18.65	0.00	0.00	0	1,200.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	163.39590	0.16340	147.63930	0.14764	163.396	19.27	0.41	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	153.18220	0.15318	138.76870	0.13877	153.182	19.38	0.39	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	69.39700	0.06940	65.21690	0.06522	69.397	20.65	0.21	0.00	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry			13.72970	13.72970	13.63380	13.63380		18.82	0.00	0.00	0	0.00
\$ / R	On 13/10/2016	Any day expiry			13.73230	13.73230	13.63640	13.63640		18.81	0.00	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	57.18620	0.05719	52.36470	0.05236	57.186	21.25	0.16	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	764.88620	0.76489	855.96470	0.85596	764.886	21.25	0.84	0.00	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry			13.73500	13.73500	13.63910	13.63910		18.81	0.00	0.00	0	832.00
\$ / R	On 14/10/2016	Any day expiry	14.00	Call	149.79550	0.14980	135.21380	0.13521	149.795	19.68	0.35	0.00	0	46,000.00
\$ / R	On 19/10/2016	Any day expiry			13.74830	13.74830	13.65220	13.65220		18.45	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	61.89980	0.06190	56.51240	0.05651	61.900	21.19	0.16	0.00	0	12,000.00
\$ / R	On 21/10/2016	Any day expiry			13.75360	13.75360	13.65740	13.65740		18.46	0.00	0.00	0	0.00
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	349.72630	0.34973	420.92520	0.42093	349.726	18.86	0.55	0.00	0	10,000.00
\$ / R	On 24/10/2016	Any day expiry			13.76160	13.76160	13.66530	13.66530		18.18	0.00	0.00	0	0.00
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	133.34140	0.13334	175.46890	0.17547	133.341	17.58	0.29	0.00	0	55,000.00
\$ / R	On 24/10/2016	Any day expiry	13.54	Put	185.63080	0.18563	235.99420	0.23599	185.631	17.82	0.37	0.00	0	5,000.00
\$ / R	On 26/10/2016	Any day expiry			13.76690	13.76690	13.67050	13.67050		18.22	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	1.41090	0.00141	1.89600	0.00190	1.411	20.26	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	176.70890	0.17671	224.71130	0.22471	176.709	17.79	0.35	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.35160	0.00035	0.28810	0.00029	0.352	32.73	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.30050	0.00030	0.24590	0.00025	0.301	32.73	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.76960	13.76960	13.67310	13.67310		18.22	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	98.05270	0.09805	132.01840	0.13202	98.053	17.38	0.23	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	631.36470	0.63136	712.72330	0.71272	631.365	19.84	0.70	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	49.88290	0.04988	45.29910	0.04530	49.883	21.95	0.11	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,333.03690	1.33304	1,425.04630	1.42505	1,333.037	22.24	0.90	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	5.15160	0.00515	4.67000	0.00467	5.152	23.59	0.02	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			13.79900	13.79900	13.70210	13.70210		19.36	0.00	0.00	0	14.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,242.31410	1.24231	1,330.80100	1.33080	1,242.314	22.44	0.84	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	14.08270	0.01408	12.84260	0.01284	14.083	25.29	0.03	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.80700	13.80700	13.71000	13.71000		19.32	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	488.64900	0.48865	443.30390	0.44330	488.649	18.98	0.60	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	232.00410	0.23200	210.70020	0.21070	232.004	20.53	0.35	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry			13.82570	13.82570	13.72850	13.72850		19.15	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	162.00160	0.16200	199.40450	0.19940	162.002	18.11	0.26	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,831.21060	1.83121	1,923.28590	1.92329	1,831.211	23.39	0.90	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	9.34700	0.00935	8.15780	0.00816	9.347	25.74	0.02	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 28/11/2016	Any day expiry			13.85510	13.85510		13.75750	13.75750		18.78	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	10.48770	0.01049		13.36300	0.01336	10.488	19.45	0.02	0.00	0	250.00		
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	267.67730	0.26768		315.31520	0.31532	267.677	18.18	0.35	0.00	0	150.00		
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	0.29950	0.00030		0.36970	0.00037	0.299	24.62	0.00	0.00	0	400.00		
\$ / R			On 12/12/2016	Any day expiry	13.89230	13.89230		13.79450	13.79450		18.97	0.00	0.00	0	0.00		
\$ / R	14.75	Put	On 12/12/2016	Any day expiry	1,089.27790	1.08928		1,172.49350	1.17249	1,089.278	20.91	0.71	0.00	0	15,000.00		
\$ / R			On 13/12/2016	Any day expiry	13.89500	13.89500		13.79710	13.79710		18.97	0.00	0.00	0	250.00		
\$ / R			On 14/12/2016	Any day expiry	13.89760	13.89760		13.79970	13.79970		18.95	0.00	0.00	0	251.00		
\$ / R			On 19/12/2016	Foreign Exchange Future	13.91090	13.91090		13.81290	13.81290		19.14	0.00	1,356,354,482.70	97,503	456,917.00		
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	18.80370	0.01880		22.87240	0.02287	18.804	19.14	0.04	0.00	0	250.00		
\$ / R	12.59	Put	On 19/12/2016	Foreign Exchange Future	68.70420	0.06870		88.37380	0.08837	68.704	17.58	0.11	0.00	0	2,800.00		
\$ / R	13.00	Put	On 19/12/2016	Foreign Exchange Future	146.50900	0.14651		178.49890	0.17850	146.509	17.85	0.21	12,561,804.58	4,405	152,170.00		
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	207.91980	0.20792		249.59180	0.24959	207.920	18.01	0.27	0.00	0	725.00		
\$ / R	13.34	Call	On 19/12/2016	Foreign Exchange Future	821.24890	0.82125		769.23050	0.76923	821.249	18.21	0.70	0.00	0	2,800.00		
\$ / R	13.34	Put	On 19/12/2016	Foreign Exchange Future	250.34890	0.25035		296.33050	0.29633	250.349	18.21	0.30	0.00	0	7,800.00		
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	254.10480	0.25410		300.44270	0.30044	254.105	18.23	0.31	0.00	0	4,500.00		
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	314.57270	0.31457		366.16560	0.36617	314.573	18.48	0.35	0.00	0	25,686.00		
\$ / R	13.70	Call	On 19/12/2016	Foreign Exchange Future	617.97950	0.61798		578.22390	0.57822	617.979	18.81	0.58	0.00	0	1,230.00		
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	407.07950	0.40708		465.32390	0.46532	407.079	18.81	0.42	0.00	0	3,000.00		
\$ / R	13.75	Put	On 19/12/2016	Foreign Exchange Future	432.28660	0.43229		492.11600	0.49212	432.287	18.89	0.43	0.00	0	12,000.00		
\$ / R	13.77	Put	On 19/12/2016	Foreign Exchange Future	442.59750	0.44260		503.05090	0.50305	442.598	18.92	0.44	0.00	0	19,800.00		
\$ / R	14.00	Call	On 19/12/2016	Foreign Exchange Future	482.59250	0.48259		453.03660	0.45304	482.593	19.36	0.49	0.00	0	3,450.00		
\$ / R	14.00	Put	On 19/12/2016	Foreign Exchange Future	571.69250	0.57169		640.13660	0.64014	571.693	19.36	0.51	0.00	0	88,460.00		
\$ / R	14.08	Call	On 19/12/2016	Foreign Exchange Future	451.89590	0.45190		424.41360	0.42441	451.896	19.53	0.47	0.00	0	5,000.00		
\$ / R	14.09	Call	On 19/12/2016	Foreign Exchange Future	448.19120	0.44819		420.95740	0.42096	448.191	19.55	0.47	0.00	0	1,200.00		
\$ / R	14.10	Put	On 19/12/2016	Foreign Exchange Future	633.61220	0.63361		704.62790	0.70463	633.612	19.57	0.54	0.00	0	2,800.00		
\$ / R	14.12	Put	On 19/12/2016	Foreign Exchange Future	646.34160	0.64634		717.84800	0.71785	646.342	19.62	0.54	0.00	0	5,550.00		
\$ / R	14.18	Call	On 19/12/2016	Foreign Exchange Future	416.09110	0.41609		391.03150	0.39103	416.091	19.75	0.44	0.00	0	4,200.00		
\$ / R	14.20	Put	On 19/12/2016	Foreign Exchange Future	698.36080	0.69836		771.76310	0.77176	698.361	19.79	0.57	0.00	0	2,000.00		
\$ / R	14.25	Put	On 19/12/2016	Foreign Exchange Future	731.74620	0.73175		806.27860	0.80628	731.746	19.90	0.58	0.00	0	6,040.00		
\$ / R	14.30	Put	On 19/12/2016	Foreign Exchange Future	765.78310	0.76578		841.39640	0.84140	765.783	20.01	0.59	0.00	0	3,100.00		
\$ / R	14.33	Put	On 19/12/2016	Foreign Exchange Future	786.50800	0.78651		862.74960	0.86275	786.508	20.07	0.60	0.00	0	5,000.00		
\$ / R	14.34	Call	On 19/12/2016	Foreign Exchange Future	364.36500	0.36437		342.81350	0.34281	364.365	20.10	0.40	0.00	0	1,400.00		
\$ / R	14.45	Put	On 19/12/2016	Foreign Exchange Future	871.58500	0.87159		950.19370	0.95019	871.585	20.33	0.63	0.00	0	20,000.00		
\$ / R	14.50	Call	On 19/12/2016	Foreign Exchange Future	318.92100	0.31892		300.44360	0.30044	318.921	20.44	0.36	0.00	0	1,600.00		
\$ / R	14.50	Put	On 19/12/2016	Foreign Exchange Future	908.02100	0.90802		987.54360	0.98754	908.021	20.44	0.64	0.00	0	77,649.00		
\$ / R	14.63	Put	On 19/12/2016	Foreign Exchange Future	1,005.31610	1.00532		1,087.14860	1.08715	1,005.316	20.73	0.67	0.00	0	5,700.00		
\$ / R	14.66	Put	On 19/12/2016	Foreign Exchange Future	1,028.28720	1.02829		1,110.59170	1.11059	1,028.287	20.79	0.68	0.00	0	20,000.00		
\$ / R	14.69	Call	On 19/12/2016	Foreign Exchange Future	272.33480	0.27233		257.09840	0.25710	272.335	20.86	0.31	0.00	0	7,150.00		
\$ / R	14.70	Put	On 19/12/2016	Foreign Exchange Future	1,059.18990	1.05919		1,142.10380	1.14210	1,059.190	20.88	0.69	0.00	0	2,000.00		
\$ / R	14.80	Put	On 19/12/2016	Foreign Exchange Future	1,137.75670	1.13776		1,222.09540	1.22210	1,137.757	21.10	0.71	0.00	0	56,000.00		
\$ / R	14.86	Call	On 19/12/2016	Foreign Exchange Future	236.65060	0.23665		223.78260	0.22378	236.651	21.24	0.28	0.00	0	5,550.00		
\$ / R	15.00	Call	On 19/12/2016	Foreign Exchange Future	210.94150	0.21094		199.75020	0.19975	210.942	21.55	0.25	15,459,743.95	4,405	6,805.00		
\$ / R	15.00	Put	On 19/12/2016	Foreign Exchange Future	1,300.04150	1.30004		1,386.85020	1.38685	1,300.041	21.55	0.75	0.00	0	29,368.00		

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	194.40130	0.19440		184.27400	0.18427	194.401	21.77	0.24	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	179.24100	0.17924		170.07220	0.17007	179.241	21.99	0.22	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,468.34100	1.46834	1,557.17220	1.55717	1,468.341	21.99	0.78	0.00	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,476.89730	1.47690	1,565.75760	1.56576	1,476.897	22.01	0.78	0.00	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	168.03340	0.16803	159.10230	0.15910	168.033	22.17	0.21	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	152.02490	0.15202	144.01180	0.14401	152.025	22.40	0.19	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,641.12490	1.64112	1,731.11180	1.73111	1,641.125	22.40	0.81	0.00	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	142.17640	0.14218	134.79290	0.13479	142.176	22.55	0.18	0.00	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,728.92040	1.72892	1,819.68790	1.81969	1,728.920	22.59	0.82	0.00	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,790.99610	1.79100	1,882.26360	1.88226	1,790.996	22.72	0.83	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,889.49390	1.88949	1,981.47810	1.98148	1,889.494	22.93	0.84	0.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,998.15930	1.99816	2,090.83920	2.09084	1,998.159	23.16	0.86	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	104.68110	0.10468	99.62630	0.09963	104.681	23.25	0.14	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	92.65040	0.09265	88.31520	0.08832	92.650	23.54	0.12	0.00	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,181.75040	2.18175	2,275.41520	2.27542	2,181.750	23.54	0.88	0.00	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	84.79000	0.08479	80.91350	0.08091	84.790	23.74	0.11	0.00	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	72.31380	0.07231	69.14770	0.06915	72.314	24.12	0.10	0.00	0.00	0	44,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,622.89800	2.62290	2,718.20190	2.71820	2,622.898	24.43	0.91	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,679.99950	2.68000	2,775.45930	2.77546	2,680.000	24.54	0.92	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	59.96620	0.05997	57.47680	0.05748	59.966	24.58	0.08	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,832.97020	2.83297	2,929.90120	2.92990	2,832.970	24.84	0.93	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	51.20350	0.05120	50.36050	0.05036	51.204	25.05	0.07	0.00	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	47.05160	0.04705	46.45120	0.04645	47.052	25.42	0.07	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	45.67990	0.04568	45.15750	0.04516	45.680	25.55	0.06	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	44.62180	0.04462	44.15820	0.04416	44.622	25.66	0.06	0.00	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	35.88700	0.03589	35.88040	0.03588	35.887	26.70	0.05	0.00	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	33.86490	0.03386	33.95470	0.03395	33.865	26.99	0.05	0.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	31.20710	0.03121	31.41750	0.03142	31.207	27.41	0.04	0.00	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	30.74310	0.03074	30.97380	0.03097	30.743	27.49	0.04	0.00	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	26.49960	0.02650	26.17520	0.02618	26.500	28.32	0.04	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	25.64880	0.02565	24.66740	0.02467	25.649	28.45	0.04	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	24.64060	0.02464	23.70740	0.02371	24.641	28.45	0.03	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	24.15040	0.02415	23.24050	0.02324	24.150	28.45	0.03	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	10.90490	0.01090	10.58810	0.01059	10.905	28.45	0.02	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	9.91130	0.00991	9.63450	0.00963	9.911	28.45	0.02	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	9.70230	0.00970	9.43390	0.00943	9.702	28.45	0.01	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	8.26290	0.00826	8.05040	0.00805	8.263	28.45	0.01	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	7.41810	0.00742	7.23730	0.00724	7.418	28.45	0.01	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	4.53160	0.00453	4.45010	0.00445	4.532	28.45	0.01	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	4.28690	0.00429	4.21300	0.00421	4.287	28.45	0.01	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	4.01000	0.00401	3.94440	0.00394	4.010	28.45	0.01	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	3.42860	0.00343	3.37990	0.00338	3.429	28.45	0.01	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	2.96150	0.00296	2.92560	0.00293	2.961	28.45	0.01	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	2.70510	0.00271	2.67580	0.00268	2.705	28.45	0.00	0.00	0.00	0	3,300.00

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	20.30	Call	2.30670	0.00231	2.28700	0.00229	2.307	28.45	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	2.15370	0.00215	2.13750	0.00214	2.154	28.45	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	1.15200	0.00115	1.15420	0.00115	1.152	28.45	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.77120	0.00077	0.77760	0.00078	0.771	28.45	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.71810	0.00072	0.72490	0.00072	0.718	28.45	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			13.97780	13.97780	13.87920	13.87920		19.06	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	574.02530	0.57403	638.45790	0.63846	574.025	19.06	0.47	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	125.31790	0.12532	119.82830	0.11983	125.318	23.29	0.14	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.01000	14.01000	13.91110	13.91110		19.07	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	675.24400	0.67524	742.44100	0.74244	675.244	19.26	0.50	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	178.03380	0.17803	169.94760	0.16995	178.034	22.61	0.19	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.13630	14.13630	14.03600	14.03600		19.16	0.00	95,518,979.10	6,757	92,396.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	76.81260	0.07681	90.15180	0.09015	76.813	17.13	0.09	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	239.71800	0.23972	271.61480	0.27161	239.718	17.77	0.23	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	716.93520	0.71694	780.04530	0.78005	716.935	19.08	0.47	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	901.24400	0.90124	970.88560	0.97089	901.244	19.58	0.53	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,068.74450	1.06874	1,142.96890	1.14297	1,068.744	20.00	0.58	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,499.68930	1.49969	1,582.68540	1.58269	1,499.689	21.04	0.67	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,603.00050	1.60300	1,687.44850	1.68745	1,603.000	21.27	0.69	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,880.48720	1.88049	1,967.11050	1.96711	1,880.487	21.84	0.73	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,913.66510	1.91367	2,000.65840	2.00066	1,913.665	21.90	0.74	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	300.03480	0.30003	287.25970	0.28726	300.035	21.99	0.25	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	239.62890	0.23963	230.07650	0.23008	239.629	22.60	0.21	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,795.82810	2.79583	2,889.55100	2.88955	2,795.828	23.37	0.84	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	143.82210	0.14382	142.05140	0.14205	143.822	24.47	0.13	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	101.55000	0.10155	95.97820	0.09598	101.550	27.04	0.09	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	100.91610	0.10092	95.37810	0.09538	100.916	27.04	0.09	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	70.71230	0.07071	66.80290	0.06680	70.712	27.04	0.07	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	55.25310	0.05525	52.19070	0.05219	55.253	27.04	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	13.78560	0.01379	13.03580	0.01304	13.786	27.04	0.02	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.21680	14.21680	14.11570	14.11570		19.21	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	658.46790	0.65847	715.79760	0.71580	658.468	18.84	0.42	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	212.36650	0.21237	207.56150	0.20756	212.367	23.51	0.17	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.25160	14.25160	14.15010	14.15010		19.26	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	749.95170	0.74995	809.85620	0.80986	749.952	19.03	0.44	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	274.66800	0.27467	264.06930	0.26407	274.668	22.93	0.21	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.39880	14.39880	14.29600	14.29600		19.20	0.00	54,773,035.20	3,804	150,380.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	630.93680	0.63094	682.08860	0.68209	630.937	18.36	0.37	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	651.05420	0.65105	703.01960	0.70302	651.054	18.42	0.38	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	778.34890	0.77835	835.05870	0.83506	778.349	18.77	0.42	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	817.55450	0.81755	875.58500	0.87558	817.554	18.88	0.43	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	846.11020	0.84611	905.07640	0.90508	846.110	18.95	0.44	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,261.86020	1.26186	1,331.59870	1.33160	1,261.860	19.91	0.54	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,704.30320	1.70430	1,782.63590	1.78264	1,704.303	20.82	0.63	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,922.47270	1.92247	2,003.55850	2.00356	1,922.473	21.26	0.66	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	541.27270	0.54127	519.55850	0.51956	541.273	21.26	0.34	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	524.95760	0.52496	503.34310	0.50334	524.958	21.38	0.33	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	477.49590	0.47750	458.15030	0.45815	477.496	21.69	0.31	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	448.66380	0.44866	430.70030	0.43070	448.664	21.91	0.29	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	375.31780	0.37532	360.87000	0.36087	375.318	22.53	0.25	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	245.64080	0.24564	240.51260	0.24051	245.641	24.95	0.17	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	220.02480	0.22002	213.26170	0.21326	220.025	25.93	0.15	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	135.76590	0.13577	129.90490	0.12990	135.766	26.02	0.10	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.46060	14.46060	14.35740	14.35740		19.28	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	705.76980	0.70577	758.28980	0.75829	705.770	18.55	0.38	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	295.39690	0.29540	288.51480	0.28851	295.397	24.47	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.64380	14.64380	14.53930	14.53930		19.48	0.00	14,643,800.00	1,000	4,200.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	273.84580	0.27385	304.13620	0.30414	273.846	17.18	0.18	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	642.09300	0.64209	685.12560	0.68513	642.093	18.30	0.33	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.98200	14.98200	14.88060	14.88060		20.14	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.33040	15.33040	15.23130	15.23130		20.73	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.67880	15.67880	15.58200	15.58200		21.09	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	643.16170	0.64316	679.98410	0.67998	643.162	18.76	0.25	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.91090	13.91090	13.81290	13.81290		19.14	0.00	737,277.70	53	350.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.13630	14.13630	14.03600	14.03600		19.16	0.00	424,089.00	30	56.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.39880	14.39880	14.29600	14.29600		19.20	0.00	43,196.40	3	1.00
£ / R	On 05/10/2016	Any day expiry			17.77160	17.77160	17.84310	17.84310		15.88	0.00	35,483.80	2	117.00
£ / R	On 27/10/2016	Any day expiry			17.85280	17.85280	17.92400	17.92400		16.23	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			18.05010	18.05010	18.12150	18.12150		17.46	0.00	67,146,372.00	3,720	63,994.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	227.92760	0.22793	211.55390	0.21155	227.928	16.78	0.25	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,393.22480	3.39322	3,325.10350	3.32510	3,393.225	20.26	0.95	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	19.64890	0.01965	22.42740	0.02243	19.649	29.65	0.02	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.37770	18.37770	18.45020	18.45020		17.85	0.00	2,003,169.30	109	3,648.00
£ / R	On 25/04/2017	Any day expiry			18.54820	18.54820	18.62070	18.62070		18.37	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.76160	18.76160	18.83450	18.83450		0.00	0.00	0.00	0	12,625.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.61200	19.61200	19.69350	19.69350		18.49	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13817	0.13817	0.13755	0.13755		20.30	0.00	0.00	0	11,349.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14098	0.14098	0.14035	0.14035		19.80	0.00	0.00	0	1,360.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14426	0.14426	0.14362	0.14362		20.02	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14737	0.14737	0.14672	0.14672		22.76	0.00	0.00	0	0.00
€ / R	On 30/09/2016	Any day expiry			15.36130	15.36130	15.29700	15.29700		17.48	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.57350	15.57350	15.50850	15.50850		17.84	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.64930	15.64930	15.58390	15.58390		18.04	0.00	1,455,384.90	93	47,265.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	277.61880	0.27762	272.37690	0.27238	277.619	19.53	0.31	0.00	0	450.00

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	16.90	Put	1,451.29020		1.45129	1,514.32270	1.51432	1,451.290		20.24	0.77	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	2.55590		0.00256	2.58430	0.00258	2.556		25.62	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.96560		15.96560	15.89770	15.89770			17.98	0.00	0.00	0	8,795.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.33640		16.33640	16.26490	16.26490			18.33	0.00	0.00	0	77,586.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.68780		16.68780	16.61610	16.61610			18.56	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.11640		17.11640	17.04870	17.04870			19.31	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.07779		97.07779	97.14113	97.14113				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.12045		94.12045	94.18795	94.18795				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.85903		92.85903	92.93041	92.93041				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.93575		94.93575	95.00968	95.00968				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.59555		98.59555	98.66978	98.66978				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			100.00672		100.00672	100.00712	100.00712				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.62742		99.62742	99.62505	99.62505				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.65660		99.65660	99.65361	99.65361				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.90574		99.90574	99.90112	99.90112				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.93325		99.93325	99.92846	99.92846				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.20398		99.20398	99.20048	99.20048				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.84867		98.84867	98.84889	98.84889				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.88561		98.88561	98.89304	98.89304				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.37000		99.37000	99.38000	99.38000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.59767		97.59767	97.66188	97.66188				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.91828		96.91828	96.96614	96.96614				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.20246		96.20246	96.23178	96.23178				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.45502		96.45502	96.47169	96.47169				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.67345		98.67345	98.68741	98.68741				0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			508.43400		508.43400	508.92500	508.92500				0.00	50,843,400.00	10	9.00
AL37	On 02/02/2017	Index Future			518.20700		518.20700	518.71100	518.71100				0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			591.59300		591.59300	593.07200	593.07200				0.00	0.00	0	3.00
AL7T	On 02/02/2017	Index Future			602.96400		602.96400	604.47600	604.47600				0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			540.60500		540.60500	542.25600	542.25600				0.00	0.00	0	706.00
ALBI	On 02/02/2017	Index Future			550.99700		550.99700	552.68200	552.68200				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future			562.01800		562.01800	563.74100	563.74100				0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			10.58160		10.58160	10.54730	10.54730			13.99	0.00	0.00	0	12,684.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			10.73240		10.73240	10.69700	10.69700			13.99	0.00	0.00	0	3,292.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			10.90800		10.90800	10.87220	10.87220			14.61	0.00	0.00	0	91.00

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 18/09/2017	Foreign Exchange Future	11.07290		11.07290		11.03670	11.03670		14.99	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.30700		11.30700		11.27400	11.27400		15.71	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.59970		10.59970		10.60930	10.60930		14.76	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.77920		10.77920		10.78720	10.78720		14.80	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.98840		10.98840		10.99500	10.99500		15.36	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	682.16850		682.16850		687.17750	687.17750			0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future	42.60880		42.60880		45.96850	45.96850			0.00	0.00	0	30,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.39480		14.39480		14.34940	14.34940		17.87	0.00	0.00	0	1,858.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.70530		14.70530		14.65860	14.65860		18.15	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.06900		15.06900		15.02020	15.02020		18.84	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.06730		2.06730		2.05650	2.05650		16.20	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.08890		2.08890		2.07790	2.07790		16.32	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.11560		2.11560		2.10460	2.10460		17.42	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.06200		2.06200		2.05100	2.05100		17.46	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.10150		2.10150		2.09090	2.09090		15.63	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.14440		2.14440		2.13360	2.13360		15.75	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	10.10794		80.19637		10.06308	80.49936			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.17851		81.73793		10.13213	82.04714			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.23895		79.57822		10.19102	79.89412			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

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 03/11/2016	Bond Future	10.22631		84.77055		10.18143	85.12230			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.29210		86.40021		10.24576	86.75927			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.35224		83.86585		10.30439	84.23257			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	537.86300		537.86300		539.34800	539.34800			0.00	26,893,150.00	5	420.00
GOVI	On 02/02/2017	GOVI	548.20200		548.20200		549.71800	549.71800			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	559.16800		559.16800		560.71800	560.71800			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.79510		1.79510		1.78250	1.78250		18.84	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.82540		1.82540		1.81260	1.81260		19.09	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.86030		1.86030		1.84730	1.84730		18.85	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.80052		128.80052		128.79587	128.79587			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	108.14813		108.14813		108.14406	108.14406			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	135.81745		135.81745		135.81241	135.81241			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	133.67143		133.67143		133.66604	133.66604			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	143.81290		143.81290		143.46864	143.46864			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	249.75200		249.75200		249.68900	249.68900			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future	254.56800		254.56800		254.50600	254.50600			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.67600		259.67600		259.61300	259.61300			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	676.88200		676.88200		676.77400	676.77400			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	690.00600		690.00600		689.89700	689.89700			0.00	0.00	0	155.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.34000		92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.34000		92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.39000		92.61000		7.39000	92.61000			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 20/09/2017	Jibar Tradeable Future			7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.39000		92.61000		7.39000	92.61000			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			0.13510		0.13510		0.13480	0.13480			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13480		0.13480		0.13390	0.13390			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13540		0.13540		0.13510	0.13510			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.04120		10.04120		10.07530	10.07530		15.22	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.17490		10.17490		10.20820	10.20820		15.20	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.33180		10.33180		10.36450	10.36450		15.94	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32630		1.32630		1.32380	1.32380			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33790		1.33790		1.33650	1.33650			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.35310		1.35310		1.35180	1.35180			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.29760		1.29760		1.31190	1.31190			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.30000		1.30000		1.31450	1.31450			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.30300		1.30300		1.31750	1.31750			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12500		1.12500		1.12820	1.12820			0.00	0.00	0	13,266.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12940		1.12940		1.13260	1.13260			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13460		1.13460		1.13770	1.13770			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.57653		116.83450		8.53620	117.12713		8.95	0.00	490,704,900.00	4,200	93,998.00
R186	On 03/11/2016	Bond Future	8.30	Call	603.15000		0.60315		705.72000	0.70572	603.150	8.81	0.29	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	1,603.83000		1.60383		1,467.26000	1.46726	1,603.830	8.88	0.54	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	691.48000		0.69148		621.17000	0.62117	691.480	8.99	0.30	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	535.43000		0.53543		478.99000	0.47899	535.430	9.03	0.25	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	266.04000		0.26604		235.86000	0.23586	266.040	9.15	0.14	1,807,874.49	108	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,578.35000		4.57835		4,849.77000	4.84977	4,578.350	9.21	0.90	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,837.20000		5.83720		6,120.16000	6.12016	5,837.200	9.32	0.95	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.60763		113.77728		8.56560	114.07619			9.08	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	854.09000		0.85409		937.01000	0.93701	854.090	8.84	0.24	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,704.36000		1.70436		1,836.33000	1.83633	1,704.360	8.96	0.40	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,880.69000		1.88069		2,021.02000	2.02102	1,880.690	8.98	0.43	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	2,438.71000		2.43871		2,602.56000	2.60256	2,438.710	9.03	0.51	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,663.44000		1.66344		1,563.50000	1.56350	1,663.440	9.15	0.37	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,587.20000		1.58720		1,490.87000	1.49087	1,587.200	9.16	0.36	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	679.25000		0.67925		631.61000	0.63161	679.250	9.45	0.19	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	564.53000		0.56453		523.96000	0.52396	564.530	9.51	0.16	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.62856		116.05407		8.58474	116.35961		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	302.40003		302.40003		302.38910	302.38910			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	250.39599		250.39599		250.38640	250.38640			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	8.26132	98.98325		8.23100	99.12798			6.69	0.00	0.00	0	12,932.00
R2023	On 02/02/2017	Bond Future	8.28995	100.88594		8.25791	101.03395			6.43	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future	8.29784	98.97014		8.26396	99.12170			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	7.37186	101.92664		7.36562	101.93174			0.90	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future	7.22135	103.88591		7.21147	103.89166			0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	6.49124	101.78977		6.47299	101.79619			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	8.94278	94.92369		8.89753	95.25396				0.00	0.00	0	26,853.00
R2030	On 02/02/2017	Bond Future	8.97793	92.74253		8.93113	93.07958				0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.00806	94.59870		8.95964	94.94306				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	9.05411	94.25994		9.00891	94.61460			12.79	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future	9.09256	96.07187		9.04589	96.43382			12.48	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.12235	93.83375		9.07417	94.20340			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	9.15005	99.24648		9.10491	99.63790				0.00	0.00	0	4,661.00
R2035	On 02/02/2017	Bond Future	9.19083	101.15424		9.14426	101.55370				0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.22017	98.67279		9.17217	99.08082				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	9.21837	95.75203		9.17829	96.09903			14.27	0.00	0.00	0	36,730.00
R2037	On 02/02/2017	Bond Future	9.25556	93.33639		9.21426	93.69059			14.64	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.28840	95.20451		9.24586	95.56629			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	7.59426	103.82673		7.58890	103.83709			2.18	0.00	519,133.65	5	31,543.00
R204	On 02/02/2017	Bond Future	7.56689	101.78210		7.56043	101.79323			1.98	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.48117	103.81878		7.47326	103.83070			1.71	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	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			9.24814		100.06583		9.20806	100.44013		14.97	0.00	0.00	0	3,923.00
R2040	On 02/02/2017	Bond Future			9.28493		97.48273		9.24366	97.86473		15.37	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.31746		99.43382		9.27497	99.82407		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			9.26759		97.24214		9.22245	97.67030		15.71	0.00	0.00	0	18,511.00
R2044	On 02/02/2017	Bond Future			9.30327		94.72990		9.25683	95.16686		16.15	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.33481		96.62595		9.28706	97.07215		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			9.23829		96.67171		9.19317	97.11306		16.34	0.00	20,301,059.10	210	62,123.00
R2048	On 02/02/2017	Bond Future			9.27558		98.53000		9.22917	98.98034		16.06	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.30281		96.05941		9.25513	96.51936		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			7.80589		100.72797		7.78520	100.78485		3.38	0.00	0.00	0	52,034.00
R207	On 02/02/2017	Bond Future			7.80482		99.02167		7.78196	99.08017		3.19	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,848.59000		2.84859		2,903.70000	2.90370	2,848.590	3.36	0.92	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.78060		101.00323		7.75514	101.06346		2.89	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.71046		99.46041		7.68014	99.52620		2.70	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,599.93000		1.59993		1,645.41000	1.64541	1,599.930	2.73	0.66	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			7.98699		96.20379		7.96147	96.29432		4.81	0.00	69,074,321.22	718	30,810.00
R208	On 02/02/2017	Bond Future			8.00264		98.05306		7.97518	98.14586		4.48	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.99538		96.61089		7.96573	96.70608		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			9.10703		74.86424		9.06187	75.19191		14.76	0.00	0.00	0	37,840.00
R209	On 03/11/2016	Bond Future	8.81	Call	631.94000		0.63194		746.19000	0.74619	631.940	14.55	0.28	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	764.94000		0.76494		894.27000	0.89427	764.940	14.58	0.33	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	1,728.34000		1.72834		1,574.15000	1.57415	1,728.340	14.66	0.54	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,688.10000		1.68810		1,536.50000	1.53650	1,688.100	14.66	0.53	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	9.34	Put	787.09000		0.78709		703.57000	0.70357	787.090	14.84	0.32	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	2,834.12000		2.83412		3,093.39000	3.09339	2,834.120	14.92	0.73	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	567.49000		0.56749		504.27000	0.50427	567.490	14.94	0.25	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.14129		76.30329		9.09485	76.63766		14.51	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.16795		74.67822		9.12021	75.01964		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			186.82858		186.82858		186.82157	186.82157			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			141.84790		141.84790		141.84124	141.84124			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			147.83407		147.83407		147.90189	147.90189			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			8.96369		85.65587		8.91850	85.97691		12.43	0.00	16,274,615.30	190	42,426.00
R213	On 02/02/2017	Bond Future			9.00110		87.30239		8.95444	87.63000		12.17	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.02656		85.49557		8.97841	85.83023		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			9.18772		75.26302		9.14260	75.60725		15.65	0.00	0.00	0	29,084.00
R214	On 02/02/2017	Bond Future			9.22369		76.70974		9.17730	77.06105		15.39	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.24963		74.94487		9.20201	75.30355		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			24,333.24000		24,333.24000		24,226.82000	24,226.82000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			10.23770		10.23770		10.20590	10.20590		15.57	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future			10.40580		10.40580		10.37000	10.37000		15.64	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			4.63440		4.63440		4.61860	4.61860		14.50	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future			4.63390		4.63390		4.61800	4.61800		14.45	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 19/12/2016		Foreign Exchange Future	1.33050	1.33050	1.30710	1.30710			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.29540	1.29540	1.27950	1.27950			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017		Foreign Exchange Future	1.23260	1.23260	1.23800	1.23800			0.00	0.00	0	0.00
Total for Derivatives :											2,298,010,968.38	127,362	4 084 925.00
Grand Total:											2,298,010,968.38	127,362	4 084 925.00