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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/09/2016

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 29/09/2016	Any day expiry	13.82300	13.82300		13.66110	13.66110		19.55	0.00	37,875,020.00	2,740	0.00
\$ / R	On 30/09/2016	Any day expiry	13.87890	13.87890		13.66110	13.66110		19.05	0.00	0.00	0	403.00
\$ / R	On 30/09/2016	Any day expiry	15.00	Call	0.13620	0.00014	0.05160	0.00005	0.136	49.27	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	13.87890	13.87890		13.66600	13.66600		16.58	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	13.75	Call	184.35770	0.18436	75.64580	0.07565	184.358	18.70	0.69	0	30,000.00
\$ / R	On 03/10/2016	Any day expiry	14.30	Call	16.35150	0.01635	9.07950	0.00908	16.352	22.58	0.11	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.45	Call	9.59630	0.00960	5.53600	0.00554	9.596	24.84	0.06	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	736.85390	0.73685	947.42570	0.94743	736.854	27.21	0.96	0	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	3.39810	0.00340	2.27920	0.00228	3.398	28.96	0.02	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry	13.87410	13.87410		13.66870	13.66870		17.08	0.00	0.00	0	10,000.00
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	733.21060	0.73321	934.85960	0.93486	733.211	25.31	0.96	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry	13.87670	13.87670		13.67130	13.67130		17.41	0.00	0.00	0	56.00
\$ / R	On 05/10/2016	Any day expiry	13.43	Put	19.42670	0.01943	48.74780	0.04875	19.427	20.83	0.11	0	16,000.00
\$ / R	On 05/10/2016	Any day expiry	13.81	Put	97.30680	0.09731	214.27000	0.21427	97.307	18.06	0.41	0	5,000.00
\$ / R	On 07/10/2016	Any day expiry	13.88170	13.88170		13.67670	13.67670		19.66	0.00	0.00	0	1,200.00
\$ / R	On 07/10/2016	Any day expiry	13.85	Put	145.67310	0.14567	265.38550	0.26539	145.673	19.66	0.46	0	40,000.00

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 10/10/2016	Any day expiry			13.88940	13.88940	13.68450	13.68450	17.83	0.00	0.00	0	1,200.00
\$ / R	13.87	Call	On 10/10/2016	Any day expiry	181.25370	0.18125	98.28400	0.09828	181.254	17.83	0.52	0.00	0	5,000.00	
\$ / R	13.90	Call	On 10/10/2016	Any day expiry	166.30420	0.16630	89.59750	0.08960	166.304	17.83	0.50	0.00	0	5,000.00	
\$ / R	14.25	Call	On 10/10/2016	Any day expiry	59.03280	0.05903	27.80060	0.02780	59.033	19.13	0.23	0.00	0	10,000.00	
\$ / R			On 12/10/2016	Any day expiry	13.89460	13.89460	13.68970	13.68970		17.43	0.00	0.00	0	0.00	
\$ / R			On 13/10/2016	Any day expiry	13.89720	13.89720	13.69230	13.69230		17.25	0.00	0.00	0	10,000.00	
\$ / R	14.44	Call	On 13/10/2016	Any day expiry	42.86120	0.04286	23.44310	0.02344	42.861	19.21	0.16	0.00	0	10,000.00	
\$ / R	14.44	Put	On 13/10/2016	Any day expiry	585.66120	0.58566	771.14310	0.77114	585.661	19.21	0.84	0.00	0	10,000.00	
\$ / R			On 14/10/2016	Any day expiry	13.89990	13.89990	13.69490	13.69490		17.41	0.00	0.00	0	1,123.00	
\$ / R	14.00	Call	On 14/10/2016	Any day expiry	154.37600	0.15438	91.37740	0.09138	154.376	17.77	0.43	0.00	0	46,000.00	
\$ / R			On 19/10/2016	Any day expiry	13.91320	13.91320	13.70790	13.70790		17.39	0.00	0.00	0	0.00	
\$ / R	14.58	Call	On 19/10/2016	Any day expiry	53.99880	0.05400	31.02520	0.03103	53.999	19.81	0.16	0.00	0	12,000.00	
\$ / R			On 21/10/2016	Any day expiry	13.91860	13.91860	13.71300	13.71300		17.56	0.00	0.00	0	0.00	
\$ / R	13.87	Put	On 21/10/2016	Any day expiry	214.66170	0.21466	332.82770	0.33283	214.662	17.50	0.46	0.00	0	10,000.00	
\$ / R			On 24/10/2016	Any day expiry	13.92660	13.92660	13.72080	13.72080		17.51	0.00	0.00	0	0.00	
\$ / R	13.40	Put	On 24/10/2016	Any day expiry	60.40380	0.06040	112.52610	0.11253	60.404	16.54	0.18	0.00	0	55,000.00	
\$ / R	13.54	Put	On 24/10/2016	Any day expiry	95.13020	0.09513	164.05470	0.16405	95.130	16.78	0.25	0.00	0	5,000.00	
\$ / R			On 26/10/2016	Any day expiry	13.93190	13.93190	13.72600	13.72600		17.66	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	0.69230	0.00069	0.89900	0.00090	0.692	22.19	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	92.18110	0.09218	157.69570	0.15770	92.181	16.89	0.24	0.00	0	150.00	
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	0.57570	0.00058	0.23590	0.00024	0.576	36.34	0.00	0.00	0	250.00	
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	0.49480	0.00049	0.20010	0.00020	0.495	36.34	0.00	0.00	0	150.00	
\$ / R			On 27/10/2016	Any day expiry	13.93460	13.93460	13.72860	13.72860		17.71	0.00	0.00	0	2,500.00	
\$ / R	13.25	Put	On 27/10/2016	Any day expiry	42.63490	0.04263	81.45900	0.08146	42.635	16.53	0.13	0.00	0	9,960.00	
\$ / R	14.25	Put	On 27/10/2016	Any day expiry	475.88720	0.47589	631.35510	0.63136	475.887	18.72	0.66	0.00	0	2,000.00	
\$ / R	14.96	Call	On 27/10/2016	Any day expiry	44.35380	0.04435	30.37700	0.03038	44.354	20.90	0.12	0.00	0	2,000.00	
\$ / R	15.06	Put	On 27/10/2016	Any day expiry	1,162.05620	1.16206	1,356.72990	1.35673	1,162.056	21.17	0.90	0.00	0	9,960.00	
\$ / R	16.14	Call	On 27/10/2016	Any day expiry	4.75730	0.00476	2.53160	0.00253	4.757	24.02	0.01	0.00	0	9,960.00	
\$ / R			On 28/10/2016	Any day expiry	13.93730	13.93730	13.73120	13.73120		17.77	0.00	0.00	0	3,640.00	
\$ / R			On 07/11/2016	Any day expiry	13.96410	13.96410	13.75760	13.75760		19.02	0.00	0.00	0	19.00	
\$ / R	14.95	Put	On 07/11/2016	Any day expiry	1,079.36360	1.07936	1,257.77260	1.25777	1,079.364	21.84	0.82	0.00	0	8,695.00	
\$ / R	16.36	Call	On 07/11/2016	Any day expiry	9.37730	0.00938	6.42380	0.00642	9.377	23.92	0.02	0.00	0	8,695.00	
\$ / R			On 10/11/2016	Any day expiry	13.97220	13.97220	13.76560	13.76560		18.96	0.00	0.00	0	0.00	
\$ / R	13.60	Call	On 10/11/2016	Any day expiry	560.85100	0.56085	430.45280	0.43045	560.851	18.40	0.68	0.00	0	20,000.00	
\$ / R	14.25	Call	On 10/11/2016	Any day expiry	255.47290	0.25547	187.33300	0.18733	255.473	19.81	0.40	0.00	0	30,000.00	
\$ / R			On 15/11/2016	Any day expiry	13.98570	13.98570	13.77890	13.77890		18.80	0.00	0.00	0	2,120.00	
\$ / R			On 16/11/2016	Any day expiry	13.98840	13.98840	13.86970	13.86970		18.80	0.00	13,869,700.00	1,000	1,000.00	
\$ / R			On 17/11/2016	Any day expiry	13.99110	13.99110	13.78420	13.78420		18.78	0.00	0.00	0	0.00	
\$ / R	13.26	Put	On 17/11/2016	Any day expiry	98.52630	0.09853	145.87280	0.14587	98.526	17.52	0.19	0.00	0	9,615.00	
\$ / R	15.60	Put	On 17/11/2016	Any day expiry	1,665.01850	1.66502	1,854.89740	1.85490	1,665.019	22.83	0.90	0.00	0	9,615.00	
\$ / R	17.09	Call	On 17/11/2016	Any day expiry	8.59210	0.00859	5.87840	0.00588	8.592	25.62	0.02	0.00	0	9,615.00	
\$ / R			On 28/11/2016	Any day expiry	14.02070	14.02070	13.81340	13.81340		18.38	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	6.36490	0.00636	7.30200	0.00730	6.365	20.05	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	183.44120	0.18344	250.51520	0.25052	183.441	17.51	0.28	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 28/11/2016	Any day expiry	19.40	Call	0.39120	0.00039	0.21060	0.00021	0.391	25.50	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			14.05940	14.05940	13.85090	13.85090		18.38	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	935.80030	0.93580	1,092.88720	1.09289	935.800	20.07	0.69	0.00	0	15,000.00
\$ / R	On 13/12/2016	Any day expiry			14.06220	14.06220	13.85360	13.85360		18.36	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.06500	14.06500	13.85630	13.85630		18.33	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.07910	14.07910	13.86970	13.86970		18.54	0.00	1,381,441,292.00	98,120	437,584.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	12.53220	0.01253	15.58150	0.01558	12.532	19.55	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	40.36080	0.04036	55.95020	0.05595	40.361	17.10	0.08	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	53.23950	0.05324	79.39680	0.07940	53.239	16.80	0.10	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	90.82810	0.09083	129.63100	0.12963	90.828	16.99	0.15	0.00	0	152,170.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	137.58750	0.13759	190.95970	0.19096	137.588	17.16	0.21	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	908.33940	0.90834	762.75300	0.76275	908.339	17.26	0.76	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	169.23940	0.16924	233.05300	0.23305	169.239	17.26	0.24	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	172.08430	0.17208	236.79730	0.23680	172.084	17.27	0.24	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	220.95310	0.22095	297.36930	0.29737	220.953	17.48	0.29	0.00	0	25,686.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	679.25640	0.67926	560.55820	0.56056	679.256	17.83	0.64	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	300.15640	0.30016	390.85820	0.39086	300.156	17.83	0.36	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	322.21980	0.32222	416.45470	0.41645	322.220	17.92	0.37	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	331.29740	0.33130	426.93890	0.42694	331.297	17.96	0.38	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	524.93570	0.52494	429.47260	0.42947	524.936	18.36	0.54	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	445.83570	0.44584	559.77260	0.55977	445.836	18.36	0.46	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	502.24040	0.50224	410.90590	0.41091	502.240	18.45	0.53	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	489.02380	0.48902	400.13370	0.40013	489.024	18.50	0.52	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	484.68220	0.48468	396.60110	0.39660	484.682	18.52	0.51	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	501.27580	0.50128	623.40070	0.62340	501.276	18.54	0.49	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	513.06190	0.51306	636.48550	0.63649	513.062	18.59	0.50	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	448.28660	0.44829	366.12960	0.36613	448.287	18.73	0.49	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	561.48130	0.56148	689.97090	0.68997	561.481	18.77	0.52	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	592.75690	0.59276	724.30540	0.72431	592.757	18.89	0.54	0.00	0	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	624.78490	0.62478	759.30470	0.75930	624.785	19.01	0.55	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	644.35110	0.64435	780.61450	0.78061	644.351	19.08	0.56	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	390.03160	0.39003	317.47020	0.31747	390.032	19.10	0.44	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	725.15650	0.72516	868.08040	0.86808	725.156	19.36	0.59	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	339.07190	0.33907	275.22160	0.27522	339.072	19.48	0.39	0.00	0	1,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	759.97190	0.75997	905.52160	0.90552	759.972	19.48	0.61	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	853.43420	0.85343	1,005.42830	1.00543	853.434	19.78	0.64	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	875.57750	0.87558	1,028.97970	1.02898	875.578	19.85	0.65	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	287.02630	0.28703	232.40660	0.23241	287.026	19.92	0.34	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	905.42080	0.90542	1,060.65300	1.06065	905.421	19.94	0.66	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	981.55390	0.98155	1,141.13570	1.14114	981.554	20.18	0.68	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	247.27600	0.24728	199.96460	0.19996	247.276	20.32	0.30	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	218.74200	0.21874	176.84880	0.17685	218.742	20.64	0.27	0.00	0	6,805.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,139.64200	1.13964	1,307.14880	1.30715	1,139.642	20.64	0.73	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	200.48190	0.20048	162.10260	0.16210	200.482	20.87	0.25	0.00	0	1,000.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	183.82250	0.18382		148.67950	0.14868	183.823	21.10	0.24	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,304.72250	1.30472	1,478.97950	1.47898	1,304.723	21.10	0.76	0.00	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,313.13930	1.31314	1,487.70700	1.48771	1,313.139	21.12	0.77	0.00	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	171.55920	0.17156	138.61940	0.13862	171.559	21.28	0.22	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	154.78750	0.15479	124.41440	0.12441	154.788	21.56	0.20	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,475.68750	1.47569	1,654.71440	1.65471	1,475.688	21.56	0.80	0.00	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	144.59980	0.14460	115.80160	0.11580	144.600	21.74	0.19	0.00	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,563.06860	1.56307	1,744.05030	1.74405	1,563.069	21.79	0.81	0.00	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,624.46210	1.62446	1,807.16570	1.80717	1,624.462	21.92	0.82	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,722.02200	1.72202	1,907.23340	1.90723	1,722.022	22.14	0.84	0.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,829.83570	1.82984	2,017.52010	2.01752	1,829.836	22.37	0.85	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	104.24860	0.10425	83.48920	0.08349	104.249	22.46	0.14	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	91.43780	0.09144	73.30360	0.07330	91.438	22.75	0.13	0.00	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,012.33780	2.01234	2,203.60360	2.20360	2,012.338	22.75	0.87	0.00	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	83.12530	0.08313	66.70380	0.06670	83.125	22.97	0.12	0.00	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	70.04280	0.07004	56.32690	0.05633	70.043	23.35	0.10	0.00	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,452.10190	2.45210	2,649.62050	2.64962	2,452.102	23.66	0.91	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,509.11150	2.50911	2,707.25150	2.70725	2,509.111	23.78	0.92	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	57.25180	0.05725	46.19040	0.04619	57.252	23.82	0.08	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,661.90550	2.66191	2,861.37700	2.86138	2,661.905	24.09	0.93	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	47.78150	0.04778	38.39130	0.03839	47.781	24.24	0.07	0.00	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	42.63270	0.04263	34.14630	0.03415	42.633	24.51	0.06	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	40.72840	0.04073	32.75910	0.03276	40.728	24.57	0.06	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	39.26880	0.03927	31.69450	0.03169	39.269	24.63	0.06	0.00	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	27.60500	0.02761	23.12730	0.02313	27.605	25.15	0.04	0.00	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	25.02380	0.02502	21.21070	0.02121	25.024	25.30	0.04	0.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	21.71720	0.02172	18.73890	0.01874	21.717	25.51	0.03	0.00	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	21.15080	0.02115	18.31310	0.01831	21.151	25.55	0.03	0.00	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	16.14500	0.01615	14.50890	0.01451	16.145	25.97	0.03	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	15.33240	0.01533	13.52430	0.01352	15.332	26.05	0.02	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	14.81580	0.01482	12.90290	0.01290	14.816	26.10	0.02	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	14.56430	0.01456	12.60230	0.01260	14.564	26.13	0.02	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	6.21390	0.00621	4.94900	0.00495	6.214	26.44	0.01	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	5.55560	0.00556	4.42210	0.00442	5.556	26.44	0.01	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	5.41850	0.00542	4.31250	0.00431	5.419	26.44	0.01	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	4.48790	0.00449	3.56870	0.00357	4.488	26.44	0.01	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	3.95390	0.00395	3.14250	0.00314	3.954	26.44	0.01	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	2.21350	0.00221	1.75600	0.00176	2.213	26.44	0.00	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	2.07320	0.00207	1.64450	0.00164	2.073	26.44	0.00	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	1.91610	0.00192	1.51970	0.00152	1.916	26.44	0.00	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	1.59260	0.00159	1.26270	0.00126	1.593	26.44	0.00	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	1.33960	0.00134	1.06190	0.00106	1.340	26.44	0.00	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	1.20360	0.00120	0.95390	0.00095	1.204	26.44	0.00	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.99680	0.00100	0.78990	0.00079	0.997	26.44	0.00	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 19/12/2016	Foreign Exchange Future	20.36	Call	0.91900	0.00092	0.72830	0.00073	0.919	26.44	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.43750	0.00044	0.34690	0.00035	0.438	26.44	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.27150	0.00027	0.21550	0.00022	0.271	26.44	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.24940	0.00025	0.19800	0.00020	0.249	26.44	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.14870	14.14870	13.93700	13.93700		18.29	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	448.71610	0.44872	556.36390	0.55636	448.716	17.96	0.42	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	123.58430	0.12358	103.21060	0.10321	123.584	22.40	0.15	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.18140	14.18140	13.96930	13.96930		18.34	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	542.86180	0.54286	658.87810	0.65888	542.862	18.17	0.46	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	178.79060	0.17879	150.18790	0.15019	178.791	21.72	0.20	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.30940	14.30940	14.09600	14.09600		18.41	0.00	75,124,350.00	5,250	91,766.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	52.84630	0.05285	68.20430	0.06820	52.846	16.77	0.07	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	172.56620	0.17257	214.97640	0.21498	172.566	16.92	0.18	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	589.54420	0.58954	695.27290	0.69527	589.544	18.10	0.43	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	761.25280	0.76125	883.83640	0.88384	761.253	18.58	0.50	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	920.85760	0.92086	1,055.14860	1.05515	920.858	19.02	0.55	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,337.78330	1.33778	1,495.47970	1.49548	1,337.783	20.06	0.65	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,438.99780	1.43900	1,600.78540	1.60079	1,438.998	20.31	0.67	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,713.93730	1.71394	1,882.64190	1.88264	1,713.937	20.96	0.72	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,747.15860	1.74716	1,916.38590	1.91639	1,747.159	21.04	0.73	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	306.05520	0.30606	263.29320	0.26329	306.055	21.13	0.27	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	241.72550	0.24173	208.44860	0.20845	241.725	21.76	0.22	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,621.79310	2.62179	2,811.04030	2.81104	2,621.793	22.55	0.83	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	138.47100	0.13847	125.35970	0.12536	138.471	23.53	0.13	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	96.90760	0.09691	87.29110	0.08729	96.908	26.23	0.09	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	96.64170	0.09664	86.71970	0.08672	96.642	26.25	0.09	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	71.22710	0.07123	59.71280	0.05971	71.227	26.64	0.07	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	55.24010	0.05524	46.08950	0.04609	55.240	26.64	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	13.14440	0.01314	10.71340	0.01071	13.144	26.64	0.02	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.39120	14.39120	14.17670	14.17670		18.54	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	537.33680	0.53734	632.55230	0.63255	537.337	17.85	0.38	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	210.32270	0.21032	185.49490	0.18549	210.323	22.66	0.18	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.42670	14.42670	14.21150	14.21150		18.59	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	622.43570	0.62244	724.54700	0.72455	622.436	18.05	0.41	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	274.85530	0.27486	241.67390	0.24167	274.855	22.07	0.22	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.57690	14.57690	14.35870	14.35870		18.52	0.00	1,792,958.70	123	149,118.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	515.44100	0.51544	602.13660	0.60214	515.441	17.41	0.33	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	533.04600	0.53305	622.33880	0.62234	533.046	17.45	0.34	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	650.38580	0.65039	750.52260	0.75052	650.386	17.80	0.39	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	686.85490	0.68685	790.08260	0.79008	686.855	17.91	0.40	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	713.51170	0.71351	818.92560	0.81893	713.512	17.98	0.41	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,109.34230	1.10934	1,240.71280	1.24071	1,109.342	18.95	0.52	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,538.48590	1.53849	1,690.99950	1.69100	1,538.486	19.87	0.61	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	549.63880	0.54964	491.48020	0.49148	549.639	20.32	0.35	0.00	0	2,280.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,752.73880		1.75274	1,912.78020	1.91278	1,752.739		20.32	0.65	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	532.45010		0.53245	475.62140	0.47562	532.450		20.45	0.34	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	484.18120		0.48418	430.99360	0.43099	484.181		20.82	0.32	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	453.60420		0.45360	404.01480	0.40401	453.604		21.03	0.30	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	376.21480		0.37621	335.89090	0.33589	376.215		21.66	0.26	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	236.89620		0.23690	220.80300	0.22080	236.896		23.98	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	210.80070		0.21080	198.32030	0.19832	210.801		24.97	0.15	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	139.36800		0.13937	118.13290	0.11813	139.368		25.66	0.10	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.63980		14.63980	14.42060	14.42060			18.60	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	584.07810		0.58408	676.25740	0.67626	584.078		17.58	0.35	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	285.15390		0.28515	264.74890	0.26475	285.154		23.46	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.82670		14.82670	14.60450	14.60450			18.80	0.00	0.00	0	3,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	200.50320		0.20050	247.89880	0.24790	200.503		16.16	0.15	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	534.82000		0.53482	609.02720	0.60903	534.820		17.50	0.30	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.15510		15.15510	14.94200	14.94200			19.51	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.49900		15.49900	15.29200	15.29200			20.10	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.84280		15.84280	15.64190	15.64190			20.55	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	554.33550		0.55434	603.18180	0.60318	554.336		18.06	0.23	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.07910		14.07910	13.86970	13.86970			18.54	0.00	211,186.50	15	335.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.30940		14.30940	14.09600	14.09600			18.41	0.00	71,547.00	5	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.57690		14.57690	14.35870	14.35870			18.52	0.00	72,884.50	5	42.00
£ / R	On 05/10/2016	Any day expiry			18.00380		18.00380	17.77540	17.77540			15.34	0.00	0.00	0	117.00
£ / R	On 27/10/2016	Any day expiry			18.08400		18.08400	17.85450	17.85450			16.00	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			18.29220		18.29220	18.05510	18.05510			17.14	0.00	689,085,466.20	37,671	80,732.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	77.26960		0.07727	106.22370	0.10622	77.270		15.82	0.11	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	145.66200		0.14566	193.78320	0.19378	145.662		16.19	0.18	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	188.17930		0.18818	244.77960	0.24478	188.179		16.36	0.22	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.75	Put	335.95110		0.33595	418.94380	0.41894	335.951		16.72	0.34	0.00	0	1,100.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	355.77770		0.35578	441.93460	0.44193	355.778		16.76	0.35	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	442.19040		0.44219	0.00000	0.00000	442.190		16.91	0.40	7,340,871.00	1,000	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,158.14070		3.15814	3,384.44580	3.38445	3,158.141		20.40	0.94	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	18.90360		0.01890	12.63290	0.01263	18.904		29.37	0.02	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.62400		18.62400	18.38390	18.38390			17.64	0.00	186,240.00	10	3,588.00
£ / R	On 25/04/2017	Any day expiry			18.79530		18.79530	18.55340	18.55340			18.06	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			19.01360		19.01360	18.76710	18.76710				0.00	0.00	0	13,275.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.85880		19.85880	19.61520	19.61520			18.90	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13902		0.13902	0.13831	0.13831			21.03	0.00	0.00	0	11,449.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14184		0.14184	0.14114	0.14114			20.80	0.00	0.00	0	1,360.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14516		0.14516	0.14443	0.14443			20.84	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14830		0.14830	0.14756	0.14756			22.67	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 30/09/2016	Any day expiry			15.59500		15.59500		15.29740	15.29740		19.77	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.78610		15.78610		15.50780	15.50780		17.50	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.86850		15.86850		15.58460	15.58460		17.54	0.00	396,712.50	25	44,296.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	308.82060		0.30882		224.09770	0.22410	308.821	18.74	0.35	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,251.20540		1.25121		1,472.61080	1.47261	1,251.205	19.48	0.74	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	2.44780		0.00245		1.62960	0.00163	2.448	25.43	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.18960		16.18960		15.90130	15.90130		17.73	0.00	0.00	0	8,345.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.56670		16.56670		16.27080	16.27080		17.98	0.00	82,833.50	5	77,537.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.92390		16.92390		16.62110	16.62110		18.19	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.34440		17.34440		17.04770	17.04770		18.90	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.61482		97.61482		97.44054	97.44054			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.68995		94.68995		94.51623	94.51623			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.45897		93.45897		93.28830	93.28830			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.55285		95.55285		95.38852	95.38852			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.21893		99.21893		99.05981	99.05981			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06862		100.06862		100.06861	100.06861			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01157		100.01157		100.00872	100.00872			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63946		99.63946		99.63176	99.63176			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.67453		99.67453		99.66093	99.66093			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.93107		99.93107		99.90983	99.90983			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.95862		99.95862		99.93737	99.93737			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.23642		99.23642		99.20783	99.20783			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.89106		98.89106		98.85556	98.85556			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.94312		98.94312		98.89037	98.89037			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.44000		99.44000		99.37000	99.37000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.75792		97.75792		97.62698	97.62698			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.08282		97.08282		96.94786	96.94786			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.37405		96.37405		96.23505	96.23505			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.63875		96.63875		96.49377	96.49377			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.87917		98.87917		98.72536	98.72536			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			507.14900		507.14900		507.87700	507.87700			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			516.88200		516.88200		517.62500	517.62500			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			588.34300		588.34300		589.44100	589.44100			0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future			599.63300		599.63300		600.75500	600.75500			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			536.52300		536.52300		537.83600	537.83600			0.00	0.00	0	706.00
ALBI	On 02/02/2017	Index Future			546.81900		546.81900		548.15900	548.15900			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future			557.72700		557.72700		559.09400	559.09400			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.77470	10.77470		10.59800	10.59800		13.40	0.00	538,735.00	50	12,625.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.92930	10.92930		10.74990	10.74990		13.58	0.00	0.00	0	3,292.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.10990	11.10990		10.92620	10.92620		14.09	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.27860	11.27860		11.09290	11.09290		14.50	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.50720	11.50720		11.32830	11.32830		15.19	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.75230	10.75230		10.46750	10.46750		14.35	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.93520	10.93520		10.64540	10.64540		14.57	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		11.14780	11.14780		10.85270	10.85270		14.91	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		682.16850	682.16850		682.16850	682.16850			0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future		42.60880	42.60880		42.60880	42.60880			0.00	0.00	0	30,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		14.61400	14.61400		14.32040	14.32040		17.39	0.00	584,560.00	40	1,858.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.93000	14.93000		14.63200	14.63200		18.05	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		15.29950	15.29950		14.99470	14.99470		18.86	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.09900	2.09900		2.06530	2.06530		15.78	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.12440	2.12440		2.09140	2.09140		15.67	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.15180	2.15180		2.12060	2.12060		16.78	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.09270	2.09270		2.05890	2.05890		17.20	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.13020	2.13020		2.09100	2.09100		15.38	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.17340	2.17340		2.13400	2.13400		15.13	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		10.21456	79.48318		10.18498	79.68008			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future		10.28901	81.00848		10.25843	81.20933			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
ES33	On 04/05/2017	Bond Future		10.35367	78.82977		10.32208	79.03480			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/11/2016	Bond Future		10.34828	83.82707		10.31363	84.09326			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future		10.41825	85.43584		10.38247	85.70744			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.48302	82.87736		10.44607	83.15461			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		534.29600	534.29600		535.49600	535.49600			0.00	0.00	0	422.00
GOVI	On 02/02/2017	GOVI		544.55000	544.55000		545.77400	545.77400			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI		555.41200	555.41200		556.66200	556.66200			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.81680	1.81680		1.79000	1.79000		17.61	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.84770	1.84770		1.82060	1.82060		18.06	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.88310	1.88310		1.85540	1.85540		18.41	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		128.66029	128.66029		128.54853	128.54853			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		107.89289	107.89289		108.18431	108.18431			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		135.87641	135.87641		135.86195	135.86195			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		133.73217	133.73217		133.43251	133.43251			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		144.21706	144.21706		143.86212	143.86212			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		249.70800	249.70800		249.58300	249.58300			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future		254.51500	254.51500		254.38800	254.38800			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future		259.60700	259.60700		259.47800	259.47800			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		676.88000	676.88000		676.56000	676.56000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		689.99900	689.99900		689.67300	689.67300			0.00	0.00	0	155.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.40000	92.60000		7.39000	92.61000			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
JIBAR FUTURE	On 18/01/2017		Jibar Tradeable Future	7.41000	92.59000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017		Jibar Tradeable Future	7.43000	92.57000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.44000	92.56000		7.42000	92.58000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.43000	92.57000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.42500	92.57500		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	7.42000	92.58000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	7.42000	92.58000		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
JIBAR FUTURE	On 19/09/2018		Jibar Tradeable Future	7.42000	92.58000		7.39000	92.61000			0.00	0.00	0	0.00
KES / R	On 19/12/2016		Foreign Exchange Future	0.13710	0.13710		0.13490	0.13490			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017		Foreign Exchange Future	0.13500	0.13500		0.13500	0.13500			0.00	0.00	0	0.00
KES / R	On 19/06/2017		Foreign Exchange Future	0.13690	0.13690		0.13490	0.13490			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016		Foreign Exchange Future	10.21880	10.21880		10.01490	10.01490		14.65	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017		Foreign Exchange Future	10.35700	10.35700		10.14930	10.14930		14.83	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017		Foreign Exchange Future	10.51740	10.51740		10.30650	10.30650		15.32	0.00	0.00	0	0.00
PULA / R	On 19/12/2016		Foreign Exchange Future	1.34240	1.34240		1.32150	1.32150			0.00	0.00	0	0.00
PULA / R	On 13/03/2017		Foreign Exchange Future	1.35480	1.35480		1.33420	1.33420			0.00	0.00	0	0.00
PULA / R	On 19/06/2017		Foreign Exchange Future	1.37060	1.37060		1.34960	1.34960			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016		Foreign Exchange Future	1.29920	1.29920		1.30180	1.30180			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017		Foreign Exchange Future	1.30150	1.30150		1.30420	1.30420			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017		Foreign Exchange Future	1.30440	1.30440		1.30700	1.30700			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016		Foreign Exchange Future	1.12710	1.12710		1.12360	1.12360			0.00	0.00	0	13,266.00
QUANTO € / \$	On 13/03/2017		Foreign Exchange Future	1.13140	1.13140		1.12810	1.12810			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017		Foreign Exchange Future	1.13650	1.13650		1.13320	1.13320			0.00	0.00	0	0.00
R186	On 03/11/2016		Bond Future	8.66560	116.19182		8.63553	116.40823		8.95	0.00	469,414,952.80	4,040	88,828.00
R186	On 03/11/2016	8.30	Call	363.23000	0.36323		423.61000	0.42361	363.230	8.81	0.21	0.00	0	150.00
R186	On 03/11/2016	8.52	Put	1,874.71000	1.87471		1,760.16000	1.76016	1,874.710	8.88	0.62	0.00	0	150.00
R186	On 03/11/2016	8.82	Put	807.49000	0.80749		748.89000	0.74889	807.490	8.99	0.36	0.00	0	150.00
R186	On 03/11/2016	8.90	Put	621.67000	0.62167		575.14000	0.57514	621.670	9.03	0.30	0.00	0	5,092.00
R186	On 03/11/2016	9.10	Put	301.11000	0.30111		277.40000	0.27740	301.110	9.15	0.17	0.00	0	108.00
R186	On 03/11/2016	9.20	Call	3,955.75000	3.95575		4,156.08000	4.15608	3,955.750	9.21	0.88	0.00	0	1,425.00
R186	On 03/11/2016	9.40	Call	5,198.94000	5.19894		5,408.69000	5.40869	5,198.940	9.32	0.94	0.00	0	1,425.00
R186	On 02/02/2017		Bond Future	8.70078	113.11859		8.66945	113.33955		9.08	0.00	0.00	0	0.00
R186	On 02/02/2017	8.00	Call	664.24000	0.66424		717.78000	0.71778	664.240	8.84	0.21	0.00	0	7,000.00
R186	On 02/02/2017	8.37	Call	1,401.01000	1.40101		1,490.36000	1.49036	1,401.010	8.96	0.36	0.00	0	500.00
R186	On 02/02/2017	8.43	Call	1,558.14000	1.55814		1,653.76000	1.65376	1,558.140	8.98	0.38	0.00	0	750.00
R186	On 02/02/2017	8.60	Call	2,062.42000	2.06242		2,175.92000	2.17592	2,062.420	9.03	0.46	0.00	0	7,000.00
R186	On 02/02/2017	8.87	Put	1,866.63000	1.86663		1,786.47000	1.78647	1,866.630	9.15	0.41	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
R186	On 02/02/2017	Bond Future	8.90	Put	1,782.33000		1.78233	1,705.02000	1.70502	1,782.330	9.16	0.40	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.40	Put	768.54000		0.76854	730.18000	0.73018	768.540	9.45	0.21	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.50	Put	639.11000		0.63911	606.47000	0.60647	639.110	9.51	0.18	0.00	0	13,500.00	
R186	On 04/05/2017	Bond Future			8.72641		115.37582	8.69377	115.60145		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			302.53068		302.53068	302.49841	302.49841				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			249.84167		249.84167	249.81431	249.81431				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			8.33555		98.63005	8.30023	98.79791		6.69	0.00	573,040,590.50	5,810	13,335.00	
R2023	On 02/02/2017	Bond Future			8.36882		100.52276	8.33155	100.69417		6.43	0.00	0.00	0	0.00	
R2023	On 04/05/2017	Bond Future			8.38216		98.59419	8.34285	98.76923		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			7.42011		101.88724	7.37464	101.92437		0.90	0.00	0.00	0	30,174.00	
R203	On 02/02/2017	Bond Future			7.29611		103.84248	7.23045	103.88062		0.63	0.00	0.00	0	0.00	
R203	On 04/05/2017	Bond Future			6.63365		101.73972	6.52218	101.77889		0.39	0.00	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future			9.04151		94.20869	9.01156	94.42478			0.00	0.00	0	26,853.00	
R2030	On 02/02/2017	Bond Future			9.08036		92.01070	9.04938	92.23119			0.00	0.00	0	0.00	
R2030	On 04/05/2017	Bond Future			9.11463		93.84697	9.08258	94.07216			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			9.15260		93.49383	9.12270	93.72544		12.79	0.00	0.00	0	13,093.00	
R2032	On 02/02/2017	Bond Future			9.19453		95.28801	9.16366	95.52430		12.48	0.00	0.00	0	0.00	
R2032	On 04/05/2017	Bond Future			9.22821		93.02891	9.19634	93.27016		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			9.26352		98.27297	9.23366	98.52771			0.00	0.00	0	4,661.00	
R2035	On 02/02/2017	Bond Future			9.30815		100.15883	9.27733	100.41882			0.00	0.00	0	0.00	
R2035	On 04/05/2017	Bond Future			9.34160		97.65201	9.30985	97.91734			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			9.32697		94.82181	9.29708	95.07639		14.27	0.00	0.00	0	36,730.00	
R2037	On 02/02/2017	Bond Future			9.36769		92.38520	9.33689	92.64496		14.64	0.00	0.00	0	0.00	
R2037	On 04/05/2017	Bond Future			9.40440		94.22899	9.37268	94.49416		14.42	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 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	7.63675		103.74460		7.59459	103.82609		2.18	0.00	0.00	0	31,543.00
R204	On 02/02/2017	Bond Future	7.61742		101.69512		7.56900	101.77847		1.98	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.54390		103.72428		7.48730	103.80954		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	9.37697		98.87831		9.33698	99.24440		14.97	0.00	0.00	0	4,623.00
R2040	On 02/02/2017	Bond Future	9.41780		96.26917		9.37662	96.64264		15.37	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future	9.45469		98.19057		9.41232	98.57166		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	9.40151		95.99090		9.36152	96.36158		15.71	0.00	0.00	0	18,511.00
R2044	On 02/02/2017	Bond Future	9.44125		93.45151		9.40010	93.82969		16.15	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future	9.47716		95.31664		9.43485	95.70257		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	9.35695		95.52796		9.31697	95.91061		16.34	0.00	0.00	0	62,123.00
R2048	On 02/02/2017	Bond Future	9.39786		97.36120		9.35673	97.75149		16.06	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future	9.42888		94.86193		9.38663	95.26026		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	7.86732		100.55934		7.82603	100.67264		3.38	0.00	0.00	0	52,034.00
R207	On 02/02/2017	Bond Future	7.87335		98.84658		7.82802	98.96236		3.19	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,680.94000	2.68094	2,788.32000	2.78832	2,680.940	3.36	0.91	0.00	0	62.00
R207	On 04/05/2017	Bond Future	7.85859		100.81900		7.80847	100.93734		2.89	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	7.79888		99.26886		7.74232	99.39133		2.70	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,466.25000	1.46625	1,546.95000	1.54695	1,466.250	2.73	0.64	0.00	0	51.00
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future	8.05726		95.95506		8.01648	96.09931		4.81	0.00	16,888,090.56	176	30,986.00
R208	On 02/02/2017	Bond Future	8.07873		97.79651		8.03502	97.94378		4.48	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future	8.07878		96.34374		8.03177	96.49421		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

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			9.21577		74.08409		9.18587	74.29737		14.76	0.00	0.00	0	37,798.00
R209	On 03/11/2016	Bond Future	8.81	Call	358.33000		0.35833		416.27000	0.41627	358.330	14.55	0.20	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	452.00000		0.45200		519.78000	0.51978	452.000	14.58	0.24	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,079.96000		2.07996		1,964.93000	1.96493	2,079.960	14.66	0.64	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,032.94000		2.03294		1,919.77000	1.91977	2,032.940	14.66	0.63	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	957.16000		0.95716		894.96000	0.89496	957.160	14.84	0.39	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	2,186.91000		2.18691		2,349.72000	2.34972	2,186.910	14.92	0.67	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	687.97000		0.68797		641.54000	0.64154	687.970	14.94	0.31	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.25334		75.50576		9.22259	75.72334		14.51	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.28364		73.86050		9.25202	74.08264		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			186.91175		186.91175		186.89128	186.89128			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			141.91844		141.91844		141.90176	141.90176			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			147.97089		147.97089		147.88216	147.88216			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			9.06222		84.96176		9.03231	85.17162		12.43	0.00	0.00	0	42,426.00
R213	On 02/02/2017	Bond Future			9.10313		86.59215		9.07224	86.80630		12.17	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.13239		84.76643		9.10053	84.98501		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			9.31148		74.33200		9.27655	74.59284		15.65	0.00	0.00	0	29,928.00
R214	On 02/02/2017	Bond Future			9.35112		75.75846		9.31521	76.02451		15.39	0.00	0.00	0	7,379.00
R214	On 04/05/2017	Bond Future			9.38092		73.97040		9.34405	74.24195		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			24,651.37000		24,651.37000		24,279.22000	24,279.22000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			10.33510		10.33510		10.18730	10.18730		14.90	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
SGD / R	On 13/03/2017	Foreign Exchange Future	10.50670	10.50670		10.35620	10.35620		15.03	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.62760	4.62760		4.57560	4.57560		13.84	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.62590	4.62590		4.57520	4.57520		13.93	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.36680	1.36680		1.36000	1.36000			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.32130	1.32130		1.32460	1.32460			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.27640	1.27640		1.26240	1.26240			0.00	0.00	0	0.00

Total for Derivatives : **3,268,017,990.76** **156,085** **4,088,077.00**

Grand Total: **3,268,017,990.76** **156,085** **4,088,077.00**