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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/09/2016

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 30/09/2016	Any day expiry	13.79350	13.79350		13.87890	13.87890		14.02	0.00	5,825,237.50	421	0.00
\$ / R	On 03/10/2016	Any day expiry	13.75060	13.75060		13.87890	13.87890		14.92	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	13.75	Call	74.49550	0.07450	184.35770	0.18436	74.496	14.92	0.00	0	30,000.00
\$ / R	On 03/10/2016	Any day expiry	14.30	Call	11.48990	0.01149	16.35150	0.01635	11.490	29.26	0.07	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.45	Call	8.75090	0.00875	9.59630	0.00960	8.751	33.17	0.05	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	863.26190	0.86326	736.85390	0.73685	863.262	33.74	0.98	0	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	1.71840	0.00172	3.39810	0.00340	1.718	34.27	0.01	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry	13.75060		13.75060	13.87410	13.87410		15.44	0.00	0.00	0	10,000.00
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	855.40670	0.85541	733.21060	0.73321	855.407	31.17	0.97	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry	13.75060		13.75060	13.87670	13.87670		15.72	0.00	0.00	0	56.00
\$ / R	On 05/10/2016	Any day expiry	13.43	Put	28.12250	0.02812	19.42670	0.01943	28.123	20.52	0.16	0	16,000.00
\$ / R	On 05/10/2016	Any day expiry	13.81	Put	139.70890	0.13971	97.30680	0.09731	139.709	16.69	0.58	0	5,000.00
\$ / R	On 07/10/2016	Any day expiry	13.75510		13.75510	13.88170	13.88170		19.41	0.00	0.00	0	1,200.00
\$ / R	On 07/10/2016	Any day expiry	13.85	Put	203.15200	0.20315	145.67310	0.14567	203.152	19.80	0.59	0	40,000.00
\$ / R	On 10/10/2016	Any day expiry	13.76170		13.76170	13.88940	13.88940		18.60	0.00	0.00	0	1,200.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	124.31800	0.12432	181.25370	0.18125	124.318	18.98	0.41	0	5,000.00

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	13.90	Call	113.66150	0.11366	166.30420	0.16630	113.661	19.07	0.38	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	35.69510	0.03570	59.03280	0.05903	35.695	20.16	0.15	0.00	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry			13.76620	13.76620	13.89460	13.89460		19.12	0.00	0.00	0	0.00
\$ / R	On 13/10/2016	Any day expiry			13.76890	13.76890	13.89720	13.89720		19.30	0.00	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	33.28880	0.03329	42.86120	0.04286	33.289	21.38	0.12	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	704.38880	0.70439	585.66120	0.58566	704.389	21.38	0.88	0.00	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry			13.77170	13.77170	13.89990	13.89990		19.47	0.00	0.00	0	1,123.00
\$ / R	On 14/10/2016	Any day expiry	14.00	Call	123.69630	0.12370	154.37600	0.15438	123.696	20.21	0.35	0.00	0	46,000.00
\$ / R	On 19/10/2016	Any day expiry			13.78540	13.78540	13.91320	13.91320		19.10	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	44.52610	0.04453	53.99880	0.05400	44.526	21.60	0.13	0.00	0	12,000.00
\$ / R	On 21/10/2016	Any day expiry			13.79090	13.79090	13.91860	13.91860		19.14	0.00	0.00	0	0.00
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	297.66560	0.29767	214.66170	0.21466	297.666	19.36	0.54	0.00	0	10,000.00
\$ / R	On 24/10/2016	Any day expiry			13.79920	13.79920	13.92660	13.92660		18.78	0.00	0.00	0	0.00
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	100.50950	0.10051	60.40380	0.06040	100.510	18.06	0.26	0.00	0	55,000.00
\$ / R	On 24/10/2016	Any day expiry	13.54	Put	147.04860	0.14705	95.13020	0.09513	147.049	18.31	0.33	0.00	0	5,000.00
\$ / R	On 26/10/2016	Any day expiry			13.80470	13.80470	13.93190	13.93190		18.84	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	1.49950	0.00150	0.69230	0.00069	1.499	23.34	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	141.26690	0.14127	92.18110	0.09218	141.267	18.33	0.32	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.65910	0.00066	0.57570	0.00058	0.659	38.53	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.57050	0.00057	0.49480	0.00049	0.570	38.53	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.80740	13.80740	13.93460	13.93460		18.86	0.00	13,105,548.40	938	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	73.09400	0.07309	42.63490	0.04263	73.094	17.92	0.19	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	579.13950	0.57914	475.88720	0.47589	579.139	20.28	0.71	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	36.33000	0.03633	44.35380	0.04435	36.330	22.06	0.10	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,282.35500	1.28236	1,162.05620	1.16206	1,282.355	22.28	0.92	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	4.92410	0.00492	4.75730	0.00476	4.924	25.91	0.01	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry			13.81020	13.81020	13.93730	13.93730		18.88	0.00	0.00	0	3,640.00
\$ / R	On 07/11/2016	Any day expiry			13.83750	13.83750	13.96410	13.96410		19.99	0.00	6,640,438.00	476	257.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,194.86090	1.19486	1,079.36360	1.07936	1,194.861	23.03	0.84	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	8.73850	0.00874	9.37730	0.00938	8.739	25.16	0.02	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.84550	13.84550	13.97220	13.97220		19.88	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	492.67210	0.49267	560.85100	0.56085	492.672	19.44	0.62	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	224.95040	0.22495	255.47290	0.25547	224.950	21.02	0.35	0.00	0	30,000.00
\$ / R	On 15/11/2016	Any day expiry			13.85890	13.85890	13.98570	13.98570		19.52	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			13.86160	13.86160	13.98840	13.98840		19.50	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			13.86420	13.86420	13.99110	13.99110		19.47	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	136.65590	0.13666	98.52630	0.09853	136.656	18.41	0.24	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,785.79630	1.78580	1,665.01850	1.66502	1,785.796	23.80	0.91	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	8.05880	0.00806	8.59210	0.00859	8.059	26.66	0.02	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.89370	13.89370	14.02070	14.02070		19.07	0.00	11,001,042.00	780	390.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	7.79290	0.00779	6.36490	0.00636	7.793	19.91	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	235.59720	0.23560	183.44120	0.18344	235.597	18.31	0.33	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.20720	0.00021	0.39120	0.00039	0.207	25.13	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			13.93210	13.93210	14.05940	14.05940		19.23	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 12/12/2016	Any day expiry	14.75	Put	1,045.77860	1.04578	935.80030	0.93580	1,045.779	21.17	0.71	0.00	0	15,000.00
\$ / R	On 13/12/2016	Any day expiry			13.93490	13.93490	14.06220	14.06220		19.23	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.93780	13.93780	14.06500	14.06500		19.20	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.95180	13.95180	14.07910	14.07910		19.40	0.00	1,540,711,225.80	110,431	437,330.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	16.04710	0.01605	12.53220	0.01253	16.047	19.67	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	55.24280	0.05524	40.36080	0.04036	55.243	17.57	0.10	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	77.76860	0.07777	53.23950	0.05324	77.769	17.70	0.13	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	125.74820	0.12575	90.82810	0.09083	125.748	17.91	0.19	0.00	0	152,170.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	182.83190	0.18283	137.58750	0.13759	182.832	18.09	0.25	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	834.18980	0.83419	908.33940	0.90834	834.190	18.28	0.71	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	222.38980	0.22239	169.23940	0.16924	222.390	18.28	0.29	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	225.96590	0.22597	172.08430	0.17208	225.966	18.30	0.29	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	283.84270	0.28384	220.95310	0.22095	283.843	18.58	0.34	0.00	0	25,686.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	625.12940	0.62513	679.25640	0.67926	625.129	18.94	0.60	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	373.32940	0.37333	300.15640	0.30016	373.329	18.94	0.40	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	397.86680	0.39787	322.21980	0.32222	397.867	19.03	0.42	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	407.92100	0.40792	331.29740	0.33130	407.921	19.07	0.42	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	485.45820	0.48546	524.93570	0.52494	485.458	19.51	0.50	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	533.65820	0.53366	445.83570	0.44584	533.658	19.51	0.50	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	465.51240	0.46551	502.24040	0.50224	465.512	19.63	0.49	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	453.91270	0.45391	489.02380	0.48902	453.913	19.70	0.48	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	450.10620	0.45011	484.68220	0.48468	450.106	19.72	0.48	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	594.52950	0.59453	501.27580	0.50128	594.529	19.74	0.53	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	607.06470	0.60706	513.06190	0.51306	607.065	19.79	0.53	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	417.16820	0.41717	448.28660	0.44829	417.168	19.93	0.45	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	658.36430	0.65836	561.48130	0.56148	658.364	19.98	0.56	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	691.33860	0.69134	592.75690	0.59276	691.339	20.09	0.57	0.00	0	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	724.99410	0.72499	624.78490	0.62478	724.994	20.21	0.58	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	745.50460	0.74550	644.35110	0.64435	745.505	20.28	0.59	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	364.19320	0.36419	390.03160	0.39003	364.193	20.30	0.40	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	829.82220	0.82982	725.15650	0.72516	829.822	20.55	0.62	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	317.78460	0.31778	339.07190	0.33907	317.785	20.67	0.36	0.00	0	1,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	865.98460	0.86598	759.97190	0.75997	865.985	20.67	0.64	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	962.64590	0.96265	853.43420	0.85343	962.646	20.97	0.67	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	985.46310	0.98546	875.57750	0.87558	985.463	21.04	0.67	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	270.25530	0.27026	287.02630	0.28703	270.255	21.11	0.32	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,016.15960	1.01616	905.42080	0.90542	1,016.160	21.13	0.68	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,094.26670	1.09427	981.55390	0.98155	1,094.267	21.36	0.71	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	233.82360	0.23382	247.27600	0.24728	233.824	21.50	0.28	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	207.66000	0.20766	218.74200	0.21874	207.660	21.82	0.26	0.00	0	6,805.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,255.86000	1.25586	1,139.64200	1.13964	1,255.860	21.82	0.74	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	190.87020	0.19087	200.48190	0.20048	190.870	22.05	0.24	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	175.51560	0.17552	183.82250	0.18382	175.516	22.27	0.22	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,423.71560	1.42372	1,304.72250	1.30472	1,423.716	22.27	0.78	0.00	0	6,985.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,432.25490	1.43225	1,313.13930	1.31314	1,432.255	22.30	0.78	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	164.18800	0.16419	171.55920	0.17156	164.188	22.46	0.21	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	148.34340	0.14834	154.78750	0.15479	148.343	22.71	0.19	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,596.54340	1.59654	1,475.68750	1.47569	1,596.543	22.71	0.81	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	138.41010	0.13841	144.59980	0.14460	138.410	22.87	0.18	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,684.23710	1.68424	1,563.06860	1.56307	1,684.237	22.91	0.82	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,746.26340	1.74626	1,624.46210	1.62446	1,746.263	23.04	0.83	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,844.71200	1.84471	1,722.02200	1.72202	1,844.712	23.26	0.85	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,953.36270	1.95336	1,829.83570	1.82984	1,953.363	23.49	0.86	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	100.78740	0.10079	104.24860	0.10425	100.787	23.58	0.14	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	88.79970	0.08880	91.43780	0.09144	88.800	23.88	0.12	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,136.99970	2.13700	2,012.33780	2.01234	2,137.000	23.88	0.88	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	80.99240	0.08099	83.12530	0.08313	80.992	24.09	0.11	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	68.65300	0.06865	70.04280	0.07004	68.653	24.47	0.10	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,578.47120	2.57847	2,452.10190	2.45210	2,578.471	24.78	0.92	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,635.62720	2.63563	2,509.11150	2.50911	2,635.627	24.90	0.92	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	56.51270	0.05651	57.25180	0.05725	56.513	24.94	0.08	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,788.75110	2.78875	2,661.90550	2.66191	2,788.751	25.21	0.93	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	47.49390	0.04749	47.78150	0.04778	47.494	25.37	0.07	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	42.78190	0.04278	42.63270	0.04263	42.782	25.66	0.06	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	41.23440	0.04123	40.72840	0.04073	41.234	25.77	0.06	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	40.04300	0.04004	39.26880	0.03927	40.043	25.85	0.06	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	30.34290	0.03034	27.60500	0.02761	30.343	26.67	0.04	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	28.13720	0.02814	25.02380	0.02502	28.137	26.91	0.04	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	25.26800	0.02527	21.71720	0.02172	25.268	27.24	0.04	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	24.77070	0.02477	21.15080	0.02115	24.771	27.31	0.04	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	20.28040	0.02028	16.14500	0.01615	20.280	27.96	0.03	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	19.53250	0.01953	15.33240	0.01533	19.533	28.09	0.03	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	19.05290	0.01905	14.81580	0.01482	19.053	28.17	0.03	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	18.81910	0.01882	14.56430	0.01456	18.819	28.21	0.03	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	8.10980	0.00811	6.21390	0.00621	8.110	28.28	0.01	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	7.31590	0.00732	5.55560	0.00556	7.316	28.28	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	7.14980	0.00715	5.41850	0.00542	7.150	28.28	0.01	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	6.01260	0.00601	4.48790	0.00449	6.013	28.28	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	5.35210	0.00535	3.95390	0.00395	5.352	28.28	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	3.14310	0.00314	2.21350	0.00221	3.143	28.28	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	2.96010	0.00296	2.07320	0.00207	2.960	28.28	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	2.75400	0.00275	1.91610	0.00192	2.754	28.28	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	2.32490	0.00232	1.59260	0.00159	2.325	28.28	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	1.98440	0.00198	1.33960	0.00134	1.984	28.28	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	1.79920	0.00180	1.20360	0.00120	1.799	28.28	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	1.51430	0.00151	0.99680	0.00100	1.514	28.28	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	1.40590	0.00141	0.91900	0.00092	1.406	28.28	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.71390	0.00071	0.43750	0.00044	0.714	28.28	0.00	0.00	0	32,200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.46210	0.00046	0.27150	0.00027	0.462	28.28	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.42770	0.00043	0.24940	0.00025	0.428	28.28	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.95750	13.95750	14.21550	14.21550		19.38	0.00	10,235,160.00	720	720.00
\$ / R	On 13/01/2017	Any day expiry			14.02140	14.02140	14.14870	14.14870		19.08	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	533.25180	0.53325	448.71610	0.44872	533.252	19.00	0.46	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	121.09280	0.12109	123.58430	0.12358	121.093	23.43	0.14	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.05400	14.05400	14.18140	14.18140		19.07	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	632.48690	0.63249	542.86180	0.54286	632.487	19.17	0.49	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	173.63440	0.17363	178.79060	0.17879	173.634	22.69	0.19	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.18180	14.18180	14.30940	14.30940		19.07	0.00	365,011,168.40	25,738	91,777.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	66.74210	0.06674	52.84630	0.05285	66.742	17.11	0.09	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	213.23240	0.21323	172.56620	0.17257	213.232	17.56	0.21	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	674.21890	0.67422	589.54420	0.58954	674.219	18.90	0.46	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	855.79940	0.85580	761.25280	0.76125	855.799	19.42	0.52	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,021.77360	1.02177	920.85760	0.92086	1,021.774	19.86	0.57	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,450.16890	1.45017	1,337.78330	1.33778	1,450.169	20.93	0.67	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,553.16340	1.55316	1,438.99780	1.43900	1,553.163	21.17	0.69	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,830.69650	1.83070	1,713.93730	1.71394	1,830.696	21.78	0.73	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,863.81440	1.86381	1,747.15860	1.74716	1,863.814	21.84	0.74	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	295.60110	0.29560	306.05520	0.30606	295.601	21.93	0.25	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	234.87870	0.23488	241.72550	0.24173	234.879	22.55	0.21	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,745.61500	2.74562	2,621.79310	2.62179	2,745.615	23.35	0.84	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	138.48240	0.13848	138.47100	0.13847	138.482	24.42	0.13	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	98.22840	0.09823	96.90760	0.09691	98.228	27.13	0.09	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	97.97010	0.09797	96.64170	0.09664	97.970	27.16	0.09	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	68.44420	0.06844	71.22710	0.07123	68.444	27.18	0.07	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	53.22280	0.05322	55.24010	0.05524	53.223	27.18	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	12.89720	0.01290	13.14440	0.01314	12.897	27.18	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.26320	14.26320	14.39120	14.39120		19.05	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	615.63690	0.61564	537.33680	0.53734	615.637	18.59	0.41	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	206.39430	0.20639	210.32270	0.21032	206.394	23.40	0.17	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.29840	14.29840	14.42670	14.42670		19.09	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	705.25780	0.70526	622.43570	0.62244	705.258	18.78	0.43	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	268.19550	0.26820	274.85530	0.27486	268.195	22.78	0.21	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.44710	14.44710	14.57690	14.57690		18.99	0.00	156,274,280.70	10,817	149,226.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	588.26510	0.58827	515.44100	0.51544	588.265	18.06	0.36	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	607.86630	0.60787	533.04600	0.53305	607.866	18.12	0.37	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	732.31930	0.73232	650.38580	0.65039	732.319	18.48	0.41	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	770.76940	0.77077	686.85490	0.68685	770.769	18.58	0.42	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	798.80560	0.79881	713.51170	0.71351	798.806	18.66	0.43	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,209.60990	1.20961	1,109.34230	1.10934	1,209.610	19.63	0.54	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,649.25580	1.64926	1,538.48590	1.53849	1,649.256	20.56	0.62	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	533.84580	0.53385	549.63880	0.54964	533.846	21.01	0.34	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,866.74580	1.86675	1,752.73880	1.75274	1,866.746	21.01	0.66	0.00	0	3,155.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	517.48150	0.51748	532.45010	0.53245	517.482	21.13	0.33	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	469.88700	0.46989	484.18120	0.48418	469.887	21.46	0.31	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	440.76610	0.44077	453.60420	0.45360	440.766	21.67	0.29	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	366.89470	0.36689	376.21480	0.37621	366.895	22.30	0.25	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	236.39750	0.23640	236.89620	0.23690	236.398	24.71	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	211.13930	0.21114	210.80070	0.21080	211.139	25.70	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	132.62370	0.13262	139.36800	0.13937	132.624	26.00	0.10	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.50960	14.50960	14.63980	14.63980		19.05	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	661.18200	0.66118	584.07810	0.58408	661.182	18.24	0.37	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	284.81930	0.28482	285.15390	0.28515	284.819	24.19	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.69650	14.69650	14.82670	14.82670		19.21	0.00	22,044,750.00	1,500	3,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	246.56790	0.24657	200.50320	0.20050	246.568	16.88	0.17	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	600.62180	0.60062	534.82000	0.53482	600.622	18.02	0.32	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.02470	15.02470	15.15510	15.15510		19.83	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.36950	15.36950	15.49900	15.49900		20.36	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.71440	15.71440	15.84280	15.84280		20.77	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	613.97520	0.61398	554.33550	0.55434	613.975	18.54	0.24	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.95180	13.95180	14.07910	14.07910		19.40	0.00	1,953,252.00	140	358.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.18180	14.18180	14.30940	14.30940		19.07	0.00	1,148,725.80	81	86.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.44710	14.44710	14.57690	14.57690		18.99	0.00	433,413.00	30	48.00
£ / R	On 05/10/2016	Any day expiry			17.84720	17.84720	18.00380	18.00380		16.43	0.00	1,288,721.00	71	117.00
£ / R	On 27/10/2016	Any day expiry			17.92750	17.92750	18.08400	18.08400		16.67	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			18.13650	18.13650	18.29220	18.29220		17.32	0.00	1,394,860,078.50	76,909	74,444.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	102.66820	0.10267	77.26960	0.07727	102.668	16.24	0.14	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	183.36800	0.18337	145.66200	0.14566	183.368	16.56	0.22	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	231.93260	0.23193	188.17930	0.18818	231.933	16.70	0.26	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.75	Put	397.99440	0.39799	335.95110	0.33595	397.994	17.03	0.38	0.00	0	1,100.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	419.98430	0.41998	355.77770	0.35578	419.984	17.07	0.39	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	515.04420	0.51504	442.19040	0.44219	515.044	17.21	0.45	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,307.13160	3.30713	3,158.14070	3.15814	3,307.132	20.67	0.95	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	15.55430	0.01555	18.90360	0.01890	15.554	29.48	0.02	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.46780	18.46780	18.62400	18.62400		17.90	0.00	0.00	0	3,588.00
£ / R	On 25/04/2017	Any day expiry			18.63780	18.63780	18.79530	18.79530		18.33	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.85310	18.85310	19.01360	19.01360		0.00	0.00	14,139,825.00	750	12,625.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.69790	19.69790	19.85880	19.85880		19.16	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13816	0.13816	0.13902	0.13902		22.39	0.00	13,816.20	100	11,349.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14098	0.14098	0.14184	0.14184		21.91	0.00	0.00	0	1,360.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14431	0.14431	0.14516	0.14516		21.68	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14748	0.14748	0.14830	0.14830		23.13	0.00	0.00	0	0.00
€ / R	On 30/09/2016	Any day expiry			15.46710	15.46710	15.59500	15.59500		11.64	0.00	532,100.00	34	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 28/10/2016	Any day expiry			15.64230		15.64230		15.75460	15.75460		18.53	0.00	535,656.40	34	34.00
€ / R	On 28/11/2016	Any day expiry			15.64230		15.64230		15.78610	15.78610		17.90	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.72490		15.72490		15.86850	15.86850		17.76	0.00	9,576,464.10	609	44,317.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	272.59670		0.27260		308.82060	0.30882	272.597	19.27	0.31	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,368.95050		1.36895		1,251.20540	1.25121	1,368.950	20.02	0.76	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	1.99300		0.00199		2.44780	0.00245	1.993	25.71	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.04570		16.04570		16.18960	16.18960		17.77	0.00	0.00	0	8,345.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.42010		16.42010		16.56670	16.56670		17.95	0.00	0.00	0	77,537.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.77680		16.77680		16.92390	16.92390		18.17	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.19980		17.19980		17.34440	17.34440		18.80	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.49991		97.49991		97.61482	97.61482			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.57181		94.57181		94.68995	94.68995			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.34013		93.34013		93.45897	93.45897			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.43312		95.43312		95.55285	95.55285			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.09728		99.09728		99.21893	99.21893			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06862		100.06862		100.06862	100.06862			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01131		100.01131		100.01157	100.01157			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63950		99.63950		99.63946	99.63946			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.67507		99.67507		99.67453	99.67453			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.93039		99.93039		99.93107	99.93107			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.95771		99.95771		99.95862	99.95862			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.23407		99.23407		99.23642	99.23642			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.88797		98.88797		98.89106	98.89106			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.93431		98.93431		98.94312	98.94312			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.43000		99.43000		99.44000	99.44000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.73201		97.73201		97.75792	97.75792			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.05608		97.05608		97.08282	97.08282			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.34684		96.34684		96.37405	96.37405			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.60898		96.60898		96.63875	96.63875			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.84573		98.84573		98.87917	98.87917			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			506.86800		506.86800		507.14900	507.14900			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			516.59300		516.59300		516.88200	516.88200			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			587.62000		587.62000		588.34300	588.34300			0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future			598.89300		598.89300		599.63300	599.63300			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			535.30700		535.30700		536.52300	536.52300			0.00	0.00	0	706.00
ALBI	On 02/02/2017	Index Future			545.57700		545.57700		546.81900	546.81900			0.00	10,911,540.00	2	2.00
ALBI	On 04/05/2017	Index Future			556.45200		556.45200		557.72700	557.72700			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	10.65930	10.65930	10.77470	10.77470				14.10	0.00	70,969,619.40	6,658	7,869.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.81460	10.81460	10.92930	10.92930				13.99	0.00	0.00	0	3,292.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.99280	10.99280	11.10990	11.10990				14.45	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.16090	11.16090	11.27860	11.27860				14.76	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.38780	11.38780	11.50720	11.50720				15.44	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.62330	10.62330	10.75230	10.75230				15.02	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.80500	10.80500	10.93520	10.93520				15.01	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.01580	11.01580	11.14780	11.14780				15.26	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	14.46080	14.46080	14.61400	14.61400				17.77	0.00	4,526,230.40	313	2,171.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.77660	14.77660	14.93000	14.93000				19.71	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.14430	15.14430	15.29950	15.29950				18.91	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.08070	2.08070	2.09900	2.09900				16.91	0.00	20,807.00	10	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.10610	2.10610	2.12440	2.12440				16.52	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.13420	2.13420	2.15180	2.15180				17.42	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.07420	2.07420	2.09270	2.09270				17.68	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.11450	2.11450	2.13020	2.13020				15.91	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.15780	2.15780	2.17340	2.17340				15.85	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	10.25418	79.22062	10.21456	79.48318					0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.33000	80.74046	10.28901	81.00848					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		10.39615	78.55532		10.35367	78.82977			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		10.37701	83.60745		10.34828	83.82707			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future		10.44796	85.21147		10.41825	85.43584			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.51385	82.64724		10.48302	82.87736			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		533.20900	533.20900		534.29600	534.29600			0.00	0.00	0	422.00
GOVI	On 02/02/2017	GOVI		543.43900	543.43900		544.55000	544.55000			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI		554.27200	554.27200		555.41200	555.41200			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.80020	1.80020		1.81680	1.81680		18.80	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.83110	1.83110		1.84770	1.84770		18.88	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.86610	1.86610		1.88310	1.88310		18.56	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		128.47889	128.47889		128.66029	128.66029			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		108.20828	108.20828		107.89289	107.89289			0.00	865,666.24	8	4,678.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future		135.66092	135.66092		135.87641	135.87641			0.00	25,775,574.80	190	20,563.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future		133.74750	133.74750		133.73217	133.73217			0.00	15,782,205.00	118	17,476.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future		143.89416	143.89416		144.21706	144.21706			0.00	8,633,649.60	60	21,628.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future		249.51200	249.51200		249.70800	249.70800			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future		254.31500	254.31500		254.51500	254.51500			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future		259.39900	259.39900		259.60700	259.60700			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		676.41800	676.41800		676.88000	676.88000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		689.52600	689.52600		689.99900	689.99900			0.00	0.00	0	155.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.36000	92.64000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.38000	92.62000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			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		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017		Jibar Tradeable Future	7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.44000	92.56000		7.44000	92.56000			0.00	46,261,250.00	2,000	1,000.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.44000	92.56000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.43000	92.57000		7.42500	92.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	7.42000	92.58000		7.42000	92.58000			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		7.42000	92.58000			0.00	0.00	0	0.00
KES / R	On 19/12/2016		Foreign Exchange Future	0.13630	0.13630		0.13710	0.13710			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017		Foreign Exchange Future	0.13660	0.13660		0.13500	0.13500			0.00	0.00	0	0.00
KES / R	On 19/06/2017		Foreign Exchange Future	0.13670	0.13670		0.13690	0.13690			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016		Foreign Exchange Future	10.11520	10.11520		10.21880	10.21880		15.32	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017		Foreign Exchange Future	10.25280	10.25280		10.35700	10.35700		15.27	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017		Foreign Exchange Future	10.41210	10.41210		10.51740	10.51740		15.67	0.00	0.00	0	0.00
PULA / R	On 19/12/2016		Foreign Exchange Future	1.33030	1.33030		1.34240	1.34240			0.00	0.00	0	0.00
PULA / R	On 13/03/2017		Foreign Exchange Future	1.34280	1.34280		1.35480	1.35480			0.00	0.00	0	0.00
PULA / R	On 19/06/2017		Foreign Exchange Future	1.35860	1.35860		1.37060	1.37060			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016		Foreign Exchange Future	1.29990	1.29990		1.29920	1.29920			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017		Foreign Exchange Future	1.30220	1.30220		1.30150	1.30150			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017		Foreign Exchange Future	1.30500	1.30500		1.30440	1.30440			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016		Foreign Exchange Future	1.12710	1.12710		1.12710	1.12710			0.00	0.00	0	13,266.00
QUANTO € / \$	On 13/03/2017		Foreign Exchange Future	1.13140	1.13140		1.13140	1.13140			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017		Foreign Exchange Future	1.13660	1.13660		1.13650	1.13650			0.00	0.00	0	0.00
R186	On 03/11/2016		Bond Future	8.68544	116.04934		8.66560	116.19182		8.93	0.00	51,990,104.32	448	88,513.00
R186	On 03/11/2016	8.30	Call	327.32000	0.32732		363.23000	0.36323	327.320	8.86	0.19	0.00	0	150.00
R186	On 03/11/2016	8.52	Put	1,956.19000	1.95619		1,874.71000	1.87471	1,956.190	8.94	0.64	0.00	0	150.00
R186	On 03/11/2016	8.82	Put	858.96000	0.85896		807.49000	0.80749	858.960	9.11	0.38	0.00	0	150.00
R186	On 03/11/2016	8.90	Put	664.44000	0.66444		621.67000	0.62167	664.440	9.16	0.31	0.00	0	5,092.00
R186	On 03/11/2016	9.10	Put	325.67000	0.32567		301.11000	0.30111	325.670	9.28	0.18	0.00	0	108.00
R186	On 03/11/2016	9.20	Call	3,830.92000	3.83092		3,955.75000	3.95575	3,830.920	9.34	0.87	0.00	0	1,425.00
R186	On 03/11/2016	9.40	Call	5,064.78000	5.06478		5,198.94000	5.19894	5,064.780	9.45	0.94	0.00	0	1,425.00
R186	On 02/02/2017		Bond Future	8.72150	112.97277		8.70078	113.11859		9.05	0.00	0.00	0	0.00
R186	On 02/02/2017	8.00	Call	637.44000	0.63744		664.24000	0.66424	637.440	8.89	0.20	832,683.29	40	7,000.00
R186	On 02/02/2017	8.37	Call	1,353.09000	1.35309		1,401.01000	1.40101	1,353.090	9.01	0.35	0.00	0	500.00
R186	On 02/02/2017	8.43	Call	1,506.34000	1.50634		1,558.14000	1.55814	1,506.340	9.03	0.38	0.00	0	750.00
R186	On 02/02/2017	8.60	Call	2,006.54000	2.00654		2,062.42000	2.06242	2,006.540	9.11	0.45	3,794,495.56	80	7,000.00
R186	On 02/02/2017	8.87	Put	1,950.27000	1.95027		1,866.63000	1.86663	1,950.270	9.27	0.42	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	1,864.10000		1.86410		1,782.33000	1.78233	1,864.100	9.29	0.41	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	817.66000		0.81766		768.54000	0.76854	817.660	9.58	0.22	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	682.42000		0.68242		639.11000	0.63911	682.420	9.64	0.19	2,016,558.58	74	13,500.00
R186	On 04/05/2017	Bond Future			8.74819		115.22560		8.72641	115.37582		8.83	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			302.56402		302.56402		302.53068	302.53068			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			249.86970		249.86970		249.84167	249.84167			0.00	41,978,109.60	168	35,841.00
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			8.35038		98.55967		8.33555	98.63005		6.67	0.00	0.00	0	13,335.00
R2023	On 02/02/2017	Bond Future			8.38454		100.45058		8.36882	100.52276		6.41	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.39901		98.51927		8.38216	98.59419		6.39	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			7.43144		101.87798		7.42011	101.88724		0.89	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future			7.31324		103.83253		7.29611	103.84248		0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.66633		101.72824		6.63365	101.73972		0.38	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			9.07645		93.95749		9.04151	94.20869			0.00	0.00	0	26,853.00
R2030	On 02/02/2017	Bond Future			9.11653		91.75419		9.08036	92.01070			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.15217		93.58418		9.11463	93.84697			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			9.18749		93.22461		9.15260	93.49383		12.72	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.23059		95.01308		9.19453	95.28801		12.44	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.26556		92.74733		9.22821	93.02891		12.77	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			9.30343		97.93408		9.26352	98.27297			0.00	1,958,681.60	20	4,671.00
R2035	On 02/02/2017	Bond Future			9.34935		99.81293		9.30815	100.15883			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.38418		97.29792		9.34160	97.65201			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			9.36691		94.48333		9.32697	94.82181		14.24	0.00	4,535,199.84	48	36,730.00
R2037	On 02/02/2017	Bond Future			9.40886		92.03975		9.36769	92.38520		14.61	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future			9.44691		93.87548		9.40440	94.22899		14.38	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	7.65238		103.71441		7.63675	103.74460		2.16	0.00	829,715.28	8	31,543.00
R204	On 02/02/2017	Bond Future	7.63561		101.66384		7.61742	101.69512		1.97	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.56600		103.69101		7.54390	103.72428		1.69	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	9.41185		98.56083		9.37697	98.87831		14.93	0.00	0.00	0	4,623.00
R2040	On 02/02/2017	Bond Future	9.45374		95.94513		9.41780	96.26917		15.32	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future	9.49181		97.85871		9.45469	98.19057		15.08	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	9.43639		95.66960		9.40151	95.99090		15.65	0.00	0.00	0	18,511.00
R2044	On 02/02/2017	Bond Future	9.47716		93.12361		9.44125	93.45151		16.09	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future	9.51421		94.98090		9.47716	95.31664		15.85	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	9.39182		95.19645		9.35695	95.52796		16.28	0.00	11,804,359.80	124	62,123.00
R2048	On 02/02/2017	Bond Future	9.43376		97.02286		9.39786	97.36120		15.99	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future	9.46587		94.51563		9.42888	94.86193		16.49	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	7.88257		100.51753		7.86732	100.55934		3.36	0.00	0.00	0	52,034.00
R207	On 02/02/2017	Bond Future	7.89026		98.80344		7.87335	98.84658		3.17	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,641.11000	2.64111	2,680.94000	2.68094	2,641.110	3.37	0.91	0.00	0	62.00
R207	On 04/05/2017	Bond Future	7.87779		100.77371		7.85859	100.81900		2.87	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	7.82118		99.22062		7.79888	99.26886		2.68	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,447.20000	1.44720	1,466.25000	1.46625	1,447.200	2.77	0.63	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	8.07225		95.90210		8.05726	95.95506		4.79	0.00	0.00	0	30,986.00
R208	On 02/02/2017	Bond Future	8.09493		97.74199		8.07873	97.79651		4.47	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future	8.09656		96.28690		8.07878	96.34374		4.31	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		9.25572	73.80058		9.21577	74.08409		14.73	0.00	0.00	0	37,798.00
R209	On 03/11/2016	Bond Future	8.81	Call	298.62000	0.29862	358.33000	0.35833	298.620	14.64	0.17	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	380.79000	0.38079	452.00000	0.45200	380.790	14.67	0.21	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,256.39000	2.25639	2,079.96000	2.07996	2,256.390	14.77	0.67	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,207.36000	2.20736	2,032.94000	2.03294	2,207.360	14.78	0.66	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	1,070.55000	1.07055	957.16000	0.95716	1,070.550	15.04	0.42	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,999.08000	1.99908	2,186.91000	2.18691	1,999.080	15.12	0.64	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	777.47000	0.77747	687.97000	0.68797	777.470	15.14	0.34	0.00	0	250.00
R209	On 02/02/2017	Bond Future		9.29444	75.21645		9.25334	75.50576		14.48	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future		9.32600	73.56447		9.28364	73.86050		14.91	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		186.37492	186.37492		186.91175	186.91175			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		141.93567	141.93567		141.91844	141.91844			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		147.98720	147.98720		147.97089	147.97089			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		9.09713	84.71775		9.06222	84.96176		12.40	0.00	0.00	0	42,426.00
R213	On 02/02/2017	Bond Future		9.13920	86.34306		9.10313	86.59215		12.15	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future		9.16973	84.51126		9.13239	84.76643		12.48	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		9.34130	74.11052		9.31148	74.33200		15.62	0.00	0.00	0	29,928.00
R214	On 02/02/2017	Bond Future		9.38181	75.53232		9.35112	75.75846		15.36	0.00	0.00	0	7,379.00
R214	On 04/05/2017	Bond Future		9.41255	73.73875		9.38092	73.97040		15.83	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		24,439.47000	24,439.47000		24,651.37000	24,651.37000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		10.23690	10.23690		10.33510	10.33510		15.60	0.00	4,504,236.00	440	440.00

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	10.40560	10.40560	10.50670	10.50670			15.50	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.58060	4.58060	4.62760	4.62760			14.54	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.58240	4.58240	4.62590	4.62590			14.37	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.33850	1.33850	1.36680	1.36680				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.29390	1.29390	1.32130	1.32130				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.25020	1.25020	1.27640	1.27640				0.00	0.00	0	0.00

Total for Derivatives : **3,863,321,589.12** **241,388** **4,066,598.00**

Grand Total: **3,863,321,589.12** **241,388** **4,066,598.00**