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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/10/2016

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 03/10/2016	Any day expiry	13.62980	13.62980		13.75060	13.75060		25.00	0.00	250,788,320.00	18,400	0.00	
\$ / R	On 04/10/2016	Any day expiry	13.67750	13.67750		13.75060	13.75060		24.97	0.00	0.00	0	10,000.00	
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	923.53400	0.92353	855.40670	0.85541	923.534	51.89	0.99	0.00	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry	13.67750	13.67750		13.75060	13.75060		21.39	0.00	763,980.00	56	56.00	
\$ / R	On 05/10/2016	Any day expiry	13.43	Put	24.78400	0.02478	28.12250	0.02812	24.784	26.33	0.17	0.00	0	16,000.00
\$ / R	On 05/10/2016	Any day expiry	13.81	Put	182.58370	0.18258	139.70890	0.13971	182.584	25.40	0.69	0.00	0	5,000.00
\$ / R	On 07/10/2016	Any day expiry			13.67960	13.67960	13.75510	13.75510		24.37	0.00	0.00	0	1,200.00
\$ / R	On 07/10/2016	Any day expiry	13.85	Put	255.66320	0.25566	203.15200	0.20315	255.663	27.12	0.66	0.00	0	40,000.00
\$ / R	On 10/10/2016	Any day expiry			13.68610	13.68610	13.76170	13.76170		20.51	0.00	0.00	0	1,200.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	85.21030	0.08521	124.31800	0.12432	85.210	21.11	0.33	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	76.74790	0.07675	113.66150	0.11366	76.748	21.22	0.30	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	19.88360	0.01988	35.69510	0.03570	19.884	22.47	0.10	0.00	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry			13.69050	13.69050	13.76620	13.76620		20.43	0.00	0.00	0	0.00
\$ / R	On 13/10/2016	Any day expiry			13.69260	13.69260	13.76890	13.76890		20.38	0.00	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	19.59540	0.01960	33.28880	0.03329	19.595	22.94	0.08	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	766.99540	0.76700	704.38880	0.70439	766.995	22.94	0.92	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 14/10/2016	Any day expiry			13.69540	13.69540		13.77170	13.77170		20.35	0.00	27,341.00	2	1,123.00
\$ / R	14.00	Call	On 14/10/2016	Any day expiry	87.22900	0.08723	123.69630	0.12370	87.229	21.32	0.28	0.00	0	46,000.00			
\$ / R			On 19/10/2016	Any day expiry	13.70900	13.70900	13.78540	13.78540		19.31	0.00	0.00	0	0.00			
\$ / R	14.58	Call	On 19/10/2016	Any day expiry	30.30020	0.03030	44.52610	0.04453	30.300	22.59	0.10	0.00	0	12,000.00			
\$ / R			On 21/10/2016	Any day expiry	13.71440	13.71440	13.79090	13.79090		19.10	0.00	0.00	0	0.00			
\$ / R	13.87	Put	On 21/10/2016	Any day expiry	325.96140	0.32596	297.66560	0.29767	325.961	19.66	0.59	0.00	0	10,000.00			
\$ / R			On 24/10/2016	Any day expiry	13.72260	13.72260	13.79920	13.79920		18.47	0.00	0.00	0	0.00			
\$ / R	13.40	Put	On 24/10/2016	Any day expiry	104.49130	0.10449	100.50950	0.10051	104.491	17.79	0.28	0.00	0	55,000.00			
\$ / R	13.54	Put	On 24/10/2016	Any day expiry	156.02600	0.15603	147.04860	0.14705	156.026	18.11	0.37	0.00	0	5,000.00			
\$ / R			On 26/10/2016	Any day expiry	13.72800	13.72800	13.80470	13.80470		18.53	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	1.21030	0.00121	1.49950	0.00150	1.210	23.47	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	148.46680	0.14847	141.26690	0.14127	148.467	18.03	0.35	0.00	0	150.00			
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	0.52590	0.00053	0.65910	0.00066	0.526	40.86	0.00	0.00	0	250.00			
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	0.45400	0.00045	0.57050	0.00057	0.454	40.86	0.00	0.00	0	150.00			
\$ / R			On 27/10/2016	Any day expiry	13.73070	13.73070	13.80740	13.80740		18.47	0.00	0.00	0	2,000.00			
\$ / R	13.25	Put	On 27/10/2016	Any day expiry	73.54640	0.07355	73.09400	0.07309	73.546	17.50	0.21	0.00	0	9,960.00			
\$ / R	14.25	Put	On 27/10/2016	Any day expiry	619.44140	0.61944	579.13950	0.57914	619.441	20.16	0.76	0.00	0	2,000.00			
\$ / R	14.96	Call	On 27/10/2016	Any day expiry	19.74120	0.01974	36.33000	0.03633	19.741	21.35	0.06	0.00	0	2,000.00			
\$ / R	15.06	Put	On 27/10/2016	Any day expiry	1,344.49190	1.34449	1,282.35500	1.28236	1,344.492	21.45	0.95	0.00	0	9,960.00			
\$ / R	16.14	Call	On 27/10/2016	Any day expiry	2.88360	0.00288	4.92410	0.00492	2.884	26.45	0.01	0.00	0	9,960.00			
\$ / R			On 28/10/2016	Any day expiry	13.73340	13.73340	13.81020	13.81020		18.43	0.00	0.00	0	3,640.00			
\$ / R			On 01/11/2016	Any day expiry	13.74430	13.74430	13.70420	13.70420		18.01	0.00	0.00	0	0.00			
\$ / R	13.63	Put	On 01/11/2016	Any day expiry	220.40700	0.22041	0.00000	0.00000	220.407	17.79	0.42	89,482,944.32	15,400	15,400.00			
\$ / R	13.75	Call	On 01/11/2016	Any day expiry	275.58200	0.27558	0.00000	0.00000	275.582	18.01	0.51	213,974,270.36	30,800	15,400.00			
\$ / R			On 07/11/2016	Any day expiry	13.76070	13.76070	13.83750	13.83750		19.43	0.00	2,223,936.00	162	257.00			
\$ / R	14.95	Put	On 07/11/2016	Any day expiry	1,249.90320	1.24990	1,194.86090	1.19486	1,249.903	22.88	0.87	0.00	0	8,695.00			
\$ / R	16.36	Call	On 07/11/2016	Any day expiry	5.70010	0.00570	8.73850	0.00874	5.700	25.36	0.02	0.00	0	8,695.00			
\$ / R			On 10/11/2016	Any day expiry	13.76860	13.76860	13.84550	13.84550		19.42	0.00	0.00	0	0.00			
\$ / R	13.60	Call	On 10/11/2016	Any day expiry	428.51760	0.42852	492.67210	0.49267	428.518	19.17	0.59	0.00	0	20,000.00			
\$ / R	14.25	Call	On 10/11/2016	Any day expiry	183.90880	0.18391	224.95040	0.22495	183.909	20.89	0.32	0.00	0	30,000.00			
\$ / R			On 15/11/2016	Any day expiry	13.78190	13.78190	13.85890	13.85890		19.27	0.00	0.00	0	2,120.00			
\$ / R			On 16/11/2016	Any day expiry	13.78460	13.78460	13.86160	13.86160		19.28	0.00	0.00	0	1,000.00			
\$ / R			On 17/11/2016	Any day expiry	13.78720	13.78720	13.86420	13.86420		19.27	0.00	0.00	0	0.00			
\$ / R	13.26	Put	On 17/11/2016	Any day expiry	144.84210	0.14484	136.65590	0.13666	144.842	18.30	0.26	0.00	0	9,615.00			
\$ / R	15.60	Put	On 17/11/2016	Any day expiry	1,849.46620	1.84947	1,785.79630	1.78580	1,849.466	23.65	0.93	0.00	0	9,615.00			
\$ / R	17.09	Call	On 17/11/2016	Any day expiry	5.82930	0.00583	8.05880	0.00806	5.829	26.96	0.01	0.00	0	9,615.00			
\$ / R			On 28/11/2016	Any day expiry	13.81650	13.81650	13.89370	13.89370		18.91	0.00	0.00	0	390.00			
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	7.38180	0.00738	7.79290	0.00779	7.382	19.69	0.02	0.00	0	250.00			
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	253.87330	0.25387	235.59720	0.23560	253.873	18.37	0.36	0.00	0	150.00			
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	0.17080	0.00017	0.20720	0.00021	0.171	25.83	0.00	0.00	0	400.00			
\$ / R			On 12/12/2016	Any day expiry	13.85430	13.85430	13.93210	13.93210		19.04	0.00	0.00	0	0.00			
\$ / R	14.75	Put	On 12/12/2016	Any day expiry	1,094.29330	1.09429	1,045.77860	1.04578	1,094.293	21.24	0.73	0.00	0	15,000.00			
\$ / R			On 13/12/2016	Any day expiry	13.85710	13.85710	13.93490	13.93490		19.03	0.00	0.00	0	250.00			
\$ / R			On 14/12/2016	Any day expiry	13.85980	13.85980	13.93780	13.93780		19.00	0.00	0.00	0	251.00			

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			13.87350		13.87350		13.95180	13.95180		19.17	0.00	679,524,030.00	48,980	431,966.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.70090		0.01570		16.04710	0.01605	15.701	19.42	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	58.54720		0.05855		55.24280	0.05524	58.547	17.49	0.11	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	82.41790		0.08242		77.76860	0.07777	82.418	17.62	0.14	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	133.19910		0.13320		125.74820	0.12575	133.199	17.81	0.20	0.00	0	152,170.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	194.93840		0.19494		182.83190	0.18283	194.938	18.05	0.27	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	770.81440		0.77081		834.18980	0.83419	770.814	18.26	0.69	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	237.31440		0.23731		222.38980	0.22239	237.314	18.26	0.31	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	241.08230		0.24108		225.96590	0.22597	241.082	18.28	0.31	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	301.92850		0.30193		283.84270	0.28384	301.928	18.55	0.36	0.00	0	25,686.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	569.13560		0.56914		625.12940	0.62513	569.136	18.90	0.57	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	395.63560		0.39564		373.32940	0.37333	395.636	18.90	0.43	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	421.25950		0.42126		397.86680	0.39787	421.259	18.99	0.44	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	431.75140		0.43175		407.92100	0.40792	431.751	19.03	0.45	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	437.66860		0.43767		485.45820	0.48546	437.669	19.52	0.48	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	564.16860		0.56417		533.65820	0.53366	564.169	19.52	0.52	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	418.94160		0.41894		465.51240	0.46551	418.942	19.64	0.46	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	408.06720		0.40807		453.91270	0.45391	408.067	19.71	0.45	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	404.50090		0.40450		450.10620	0.45011	404.501	19.73	0.45	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	627.46390		0.62746		594.52950	0.59453	627.464	19.76	0.55	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	640.48000		0.64048		607.06470	0.60706	640.480	19.80	0.56	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	373.71510		0.37372		417.16820	0.41717	373.715	19.95	0.42	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	693.68180		0.69368		658.36430	0.65836	693.682	19.99	0.58	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	727.83070		0.72783		691.33860	0.69134	727.831	20.11	0.60	0.00	0	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	762.64320		0.76264		724.99410	0.72499	762.643	20.23	0.61	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	783.83970		0.78384		745.50460	0.74550	783.840	20.30	0.62	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	324.45730		0.32446		364.19320	0.36419	324.457	20.32	0.38	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	870.84270		0.87084		829.82220	0.82982	870.843	20.58	0.65	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	281.59030		0.28159		317.78460	0.31778	281.590	20.70	0.34	0.00	0	1,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	908.09030		0.90809		865.98460	0.86598	908.090	20.70	0.66	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,007.42050		1.00742		962.64590	0.96265	1,007.421	21.00	0.69	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	1,030.82860		1.03083		985.46310	0.98546	1,030.829	21.07	0.70	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	237.91550		0.23792		270.25530	0.27026	237.915	21.14	0.29	659,180.53	160	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,062.31560		1.06232		1,016.15960	1.01616	1,062.316	21.16	0.71	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,142.34060		1.14234		1,094.26670	1.09427	1,142.341	21.40	0.73	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	204.70410		0.20470		233.82360	0.23382	204.704	21.54	0.26	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	180.99600		0.18100		207.66000	0.20766	180.996	21.86	0.23	0.00	0	6,805.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,307.49600		1.30750		1,255.86000	1.25586	1,307.496	21.86	0.77	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	165.84980		0.16585		190.87020	0.19087	165.850	22.09	0.22	1,499,760.45	500	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	152.05080		0.15205		175.51560	0.17552	152.051	22.33	0.20	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,478.55080		1.47855		1,423.71560	1.42372	1,478.551	22.33	0.80	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,487.24010		1.48724		1,432.25490	1.43225	1,487.240	22.35	0.80	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	141.72290		0.14172		164.18800	0.16419	141.723	22.50	0.19	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	127.18050		0.12718		148.34340	0.14834	127.180	22.74	0.17	0.00	0	26,053.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,653.68050	1.65368	1,596.54340	1.59654	1,653.680	22.74	0.83	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	118.35860	0.11836	138.41010	0.13841	118.359	22.90	0.16	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,742.75680	1.74276	1,684.23710	1.68424	1,742.757	22.93	0.84	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,805.70000	1.80570	1,746.26340	1.74626	1,805.700	23.07	0.85	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,905.51280	1.90551	1,844.71200	1.84471	1,905.513	23.29	0.86	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,015.54640	2.01555	1,953.36270	1.95336	2,015.546	23.53	0.87	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	85.21620	0.08522	100.78740	0.10079	85.216	23.62	0.12	3,336,669.28	2,000	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	74.75680	0.07476	88.79970	0.08880	74.757	23.92	0.11	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,201.25680	2.20126	2,136.99970	2.13700	2,201.257	23.92	0.89	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	67.97680	0.06798	80.99240	0.08099	67.977	24.14	0.10	219,642.30	160	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	57.31340	0.05731	68.65300	0.06865	57.313	24.53	0.08	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,646.61130	2.64661	2,578.47120	2.57847	2,646.611	24.85	0.93	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,704.17680	2.70418	2,635.62720	2.63563	2,704.177	24.96	0.93	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	46.89470	0.04689	56.51270	0.05651	46.895	25.00	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,858.26170	2.85826	2,788.75110	2.78875	2,858.262	25.27	0.94	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	39.09930	0.03910	47.49390	0.04749	39.099	25.43	0.06	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	34.88720	0.03489	42.78190	0.04278	34.887	25.69	0.05	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	33.50930	0.03351	41.23440	0.04123	33.509	25.79	0.05	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	32.45100	0.03245	40.04300	0.04004	32.451	25.86	0.05	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	23.91510	0.02392	30.34290	0.03034	23.915	26.61	0.04	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	21.99820	0.02200	28.13720	0.02814	21.998	26.82	0.03	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	19.52080	0.01952	25.26800	0.02527	19.521	27.12	0.03	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	19.09400	0.01909	24.77070	0.02477	19.094	27.18	0.03	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	15.26460	0.01526	20.28040	0.02028	15.265	27.77	0.02	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	14.24060	0.01424	19.53250	0.01953	14.241	27.77	0.02	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	13.59390	0.01359	19.05290	0.01905	13.594	27.77	0.02	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	13.28100	0.01328	18.81910	0.01882	13.281	27.77	0.02	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	5.27480	0.00527	8.10980	0.00811	5.275	27.77	0.01	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	4.71980	0.00472	7.31590	0.00732	4.720	27.77	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	4.60420	0.00460	7.14980	0.00715	4.604	27.77	0.01	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	3.81900	0.00382	6.01260	0.00601	3.819	27.77	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	3.36810	0.00337	5.35210	0.00535	3.368	27.77	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	1.89580	0.00190	3.14310	0.00314	1.896	27.77	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	1.77690	0.00178	2.96010	0.00296	1.777	27.77	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	1.64360	0.00164	2.75400	0.00275	1.644	27.77	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	1.36880	0.00137	2.32490	0.00232	1.369	27.77	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	1.15360	0.00115	1.98440	0.00198	1.154	27.77	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	1.03770	0.00104	1.79920	0.00180	1.038	27.77	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.86140	0.00086	1.51430	0.00151	0.861	27.77	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.79500	0.00080	1.40590	0.00141	0.795	27.77	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.38220	0.00038	0.71390	0.00071	0.382	27.77	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.23890	0.00024	0.46210	0.00046	0.239	27.77	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.21970	0.00022	0.42770	0.00043	0.220	27.77	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.87900	13.87900	13.95750	13.95750		19.14	0.00	0.00	0	720.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/01/2017	Any day expiry		13.94180	13.94180		14.02140	14.02140		18.93	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	560.70350	0.56070	533.25180	0.53325	560.703	18.93	0.48	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	105.30390	0.10530	121.09280	0.12109	105.304	23.46	0.13	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry		13.97430	13.97430		14.05400	14.05400		18.87	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	664.65710	0.66466	632.48690	0.63249	664.657	19.17	0.51	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	153.97580	0.15398	173.63440	0.17363	153.976	22.72	0.17	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future		14.10160	14.10160		14.18180	14.18180		18.98	0.00	30,783,792.80	2,183	93,344.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	71.80510	0.07181	66.74210	0.06674	71.805	17.13	0.09	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	226.80060	0.22680	213.23240	0.21323	226.801	17.58	0.23	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	707.88510	0.70789	674.21890	0.67422	707.885	18.98	0.47	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	895.00230	0.89500	855.79940	0.85580	895.002	19.51	0.54	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,064.90880	1.06491	1,021.77360	1.02177	1,064.909	19.95	0.59	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,501.73740	1.50174	1,450.16890	1.45017	1,501.737	21.04	0.68	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,606.27260	1.60627	1,553.16340	1.55316	1,606.273	21.29	0.70	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,886.30010	1.88630	1,830.69650	1.83070	1,886.300	21.85	0.75	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,919.84560	1.91985	1,863.81440	1.86381	1,919.846	21.91	0.75	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	272.06080	0.27206	295.60110	0.29560	272.061	22.01	0.24	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	215.30950	0.21531	234.87870	0.23488	215.310	22.64	0.20	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,810.30150	2.81030	2,745.61500	2.74562	2,810.302	23.43	0.85	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	128.67580	0.12868	138.48240	0.13848	128.676	24.66	0.12	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	88.63400	0.08863	98.22840	0.09823	88.634	27.20	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	88.05640	0.08806	97.97010	0.09797	88.056	27.20	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	60.73340	0.06073	68.44420	0.06844	60.733	27.20	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	46.93150	0.04693	53.22280	0.05322	46.931	27.20	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	10.98170	0.01098	12.89720	0.01290	10.982	27.20	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry		14.18260	14.18260		14.26320	14.26320		19.07	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	646.98470	0.64698	615.63690	0.61564	646.985	18.68	0.42	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	190.46500	0.19047	206.39430	0.20639	190.465	23.49	0.16	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry		14.21730	14.21730		14.29840	14.29840		19.03	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	739.13470	0.73913	705.25780	0.70526	739.135	18.88	0.45	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	249.39550	0.24940	268.19550	0.26820	249.395	22.88	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		14.36440	14.36440		14.44710	14.44710		19.00	0.00	446,617,924.80	31,092	149,226.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	621.03420	0.62103	588.26510	0.58827	621.034	18.22	0.37	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	641.27390	0.64127	607.86630	0.60787	641.274	18.28	0.38	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	769.48280	0.76948	732.31930	0.73232	769.483	18.64	0.42	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	808.99960	0.80900	770.76940	0.77077	809.000	18.75	0.44	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	837.79480	0.83779	798.80560	0.79881	837.795	18.82	0.44	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,257.63860	1.25764	1,209.60990	1.20961	1,257.639	19.81	0.55	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,705.00430	1.70500	1,649.25580	1.64926	1,705.004	20.76	0.64	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	509.73450	0.50973	533.84580	0.53385	509.734	21.21	0.33	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,925.33450	1.92533	1,866.74580	1.86675	1,925.335	21.21	0.67	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	493.47380	0.49347	517.48150	0.51748	493.474	21.32	0.32	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	447.66080	0.44766	469.88700	0.46989	447.661	21.65	0.30	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	419.90280	0.41990	440.76610	0.44077	419.903	21.86	0.28	0.00	0	2,850.00

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	16.73	Call	349.58570	0.34959	366.89470	0.36689	349.586	22.50	0.24	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	229.33830	0.22934	236.39750	0.23640	229.338	25.06	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	205.52680	0.20553	211.13930	0.21114	205.527	26.07	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	123.36980	0.12337	132.62370	0.13262	123.370	26.07	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.42600	14.42600	14.50960	14.50960		19.09	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	692.48110	0.69248	661.18200	0.66118	692.481	18.33	0.39	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	272.53170	0.27253	284.81930	0.28482	272.532	24.41	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.60880	14.60880	14.69650	14.69650		19.18	0.00	0.00	0	3,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	259.63960	0.25964	246.56790	0.24657	259.640	16.88	0.18	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	624.73500	0.62474	600.62180	0.60062	624.735	18.01	0.33	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.93750	14.93750	15.02470	15.02470		19.89	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.28560	15.28560	15.36950	15.36950		20.45	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.63360	15.63360	15.71440	15.71440		20.89	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	622.47230	0.62247	613.97520	0.61398	622.472	18.41	0.25	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.87350	13.87350	13.95180	13.95180		19.17	0.00	582,687.00	42	372.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.10160	14.10160	14.18180	14.18180		18.98	0.00	141,016.00	10	96.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.36440	14.36440	14.44710	14.44710		19.14	0.00	0.00	0	48.00
£ / R	On 05/10/2016	Any day expiry			17.56100	17.56100	17.84720	17.84720		17.28	0.00	0.00	0	117.00
£ / R	On 27/10/2016	Any day expiry			17.63510	17.63510	17.92750	17.92750		16.96	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.84010	17.84010	18.13650	18.13650		17.09	0.00	240,805,669.80	13,498	74,769.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	143.25240	0.14325	102.66820	0.10267	143.252	16.16	0.19	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	248.19780	0.24820	183.36800	0.18337	248.198	16.52	0.28	415,346.13	81	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	308.78110	0.30878	231.93260	0.23193	308.781	16.66	0.33	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.75	Put	510.71180	0.51071	397.99440	0.39799	510.712	17.01	0.46	0.00	0	1,100.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	536.84770	0.53685	419.98430	0.41998	536.848	17.05	0.47	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	651.67950	0.65168	515.04420	0.51504	651.679	17.31	0.53	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,592.91020	3.59291	3,307.13160	3.30713	3,592.910	21.28	0.97	1,416,936.89	81	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	8.75540	0.00876	15.55430	0.01555	8.755	29.20	0.01	16,273.71	81	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.16550	18.16550	18.46780	18.46780		17.66	0.00	5,413,319.00	298	3,636.00
£ / R	On 25/04/2017	Any day expiry			18.33310	18.33310	18.63780	18.63780		18.09	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.54410	18.54410	18.85310	18.85310		0.00	0.00	27,816,150.00	1,500	14,025.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.37390	19.37390	19.69790	19.69790		19.01	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13702	0.13702	0.13816	0.13816		23.15	0.00	556,160.12	4,059	15,408.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13981	0.13981	0.14098	0.14098		22.57	0.00	10,206.20	73	1,433.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14310	0.14310	0.14431	0.14431		22.31	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14620	0.14620	0.14748	0.14748		23.55	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.29950	15.29950	15.64230	15.64230		18.78	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.53480	15.53480	15.64230	15.64230		17.85	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.61550	15.61550	15.72490	15.72490		17.72	0.00	148,753,253.00	9,526	51,118.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	235.90390	0.23590	272.59670	0.27260	235.904	19.48	0.28	0.00	0	450.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,450.28040		1.45028	1,368.95050	1.36895	1,450.280		20.24	0.79	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	1.66610		0.00167	1.99300	0.00199	1.666		26.25	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.93510		15.93510	16.04570	16.04570			17.74	0.00	7,170,795.00	450	8,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.30590		16.30590	16.42010	16.42010			17.96	0.00	346,109,033.40	21,226	77,537.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.65630		16.65630	16.77680	16.77680			18.18	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.07900		17.07900	17.19980	17.19980			18.79	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.03779		97.03779	97.49991	97.49991				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.09014		94.09014	94.57181	94.57181				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.84141		92.84141	93.34013	93.34013				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.92764		94.92764	95.43312	95.43312				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.59473		98.59473	99.09728	99.09728				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			100.00990		100.00990	100.01131	100.01131				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63179		99.63179	99.63950	99.63950				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.66358		99.66358	99.67507	99.67507				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.91299		99.91299	99.93039	99.93039				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.94108		99.94108	99.95771	99.95771				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.20917		99.20917	99.23407	99.23407				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.85524		98.85524	98.88797	98.88797				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.88686		98.88686	98.93431	98.93431				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.37000		99.37000	99.43000	99.43000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.53330		97.53330	97.73201	97.73201				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.84072		96.84072	97.05608	97.05608				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.11472		96.11472	96.34684	96.34684				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.35933		96.35933	96.60898	96.60898				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.58187		98.58187	98.84573	98.84573				0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			508.31600		508.31600	506.86800	506.86800				0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			518.05600		518.05600	516.59300	516.59300				0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			591.01100		591.01100	587.62000	587.62000				0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future			602.33500		602.33500	598.89300	598.89300				0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			538.96600		538.96600	535.30700	535.30700				0.00	32,337,960.00	6	712.00
ALBI	On 02/02/2017	Index Future			549.29400		549.29400	545.57700	545.57700				0.00	0.00	0	2.00
ALBI	On 04/05/2017	Index Future			560.23000		560.23000	556.45200	556.45200				0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			10.61960		10.61960	10.65930	10.65930			13.97	0.00	104,911,028.40	9,879	12,173.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			10.77370		10.77370	10.81460	10.81460			13.97	0.00	3,501,452.50	325	3,417.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			10.95090		10.95090	10.99280	10.99280			14.45	0.00	0.00	0	91.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.11590		11.11590		11.16090	11.16090		14.77	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.34500		11.34500		11.38780	11.38780		15.48	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.57440		10.57440		10.62330	10.62330		14.92	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.75540		10.75540		10.80500	10.80500		15.04	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.96470		10.96470		11.01580	11.01580		15.29	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	675.99780		675.99780		682.16850	682.16850			0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future	0.00000		0.00000		42.60880	42.60880			0.00	0.00	30,000	0.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.32860		14.32860		14.46080	14.46080		17.67	0.00	0.00	0	2,171.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.64110		14.64110		14.77660	14.77660		18.08	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.00530		15.00530		15.14430	15.14430		18.83	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.06740		2.06740		2.08070	2.08070		16.33	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.09240		2.09240		2.10610	2.10610		16.53	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.12020		2.12020		2.13420	2.13420		17.19	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.06120		2.06120		2.07420	2.07420		17.74	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.09890		2.09890		2.11450	2.11450		15.88	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.14180		2.14180		2.15780	2.15780		15.94	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	10.15224		79.89887		10.25418	79.22062			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.22495		81.43012		10.33000	80.74046			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.28795		79.25723		10.39615	78.55532			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 03/11/2016	Bond Future	10.28023		84.35122		10.37701	83.60745			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.34836		85.96777		10.44796	85.21147			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.41130		83.41696		10.51385	82.64724			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/11/2016	GOVI	536.56500		536.56500		533.20900	533.20900			0.00	112,678,650.00	21	413.00
GOVI	On 02/02/2017	GOVI	546.84600		546.84600		543.43900	543.43900			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	557.73400		557.73400		554.27200	554.27200			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.79010		1.79010		1.80020	1.80020		18.71	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.82100		1.82100		1.83110	1.83110		18.34	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.85590		1.85590		1.86610	1.86610		18.64	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.49241		128.49241		128.47889	128.47889			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	108.21972		108.21972		108.20828	108.20828			0.00	0.00	0	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	135.67508		135.67508		135.66092	135.66092			0.00	0.00	0	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	133.76190		133.76190		133.74750	133.74750			0.00	0.00	0	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	143.90959		143.90959		143.89416	143.89416			0.00	0.00	0	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	249.58800		249.58800		249.51200	249.51200			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future	254.38600		254.38600		254.31500	254.31500			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.46600		259.46600		259.39900	259.39900			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	676.52500		676.52500		676.41800	676.41800			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	689.63300		689.63300		689.52600	689.52600			0.00	0.00	0	155.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.36000		92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			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
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	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.44000		92.56000		7.44000	92.56000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.43000		92.57000		7.43000	92.57000			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			0.13490		0.13490		0.13630	0.13630			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13500		0.13500		0.13660	0.13660			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13540		0.13540		0.13670	0.13670			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.04770		10.04770		10.11520	10.11520		15.22	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.18410		10.18410		10.25280	10.25280		15.28	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.34180		10.34180		10.41210	10.41210		15.77	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32360		1.32360		1.33030	1.33030			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33590		1.33590		1.34280	1.34280			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.35140		1.35140		1.35860	1.35860			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.28590		1.28590		1.29990	1.29990			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.28820		1.28820		1.30220	1.30220			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.29100		1.29100		1.30500	1.30500			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12560		1.12560		1.12710	1.12710			0.00	0.00	0	13,266.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13000		1.13000		1.13140	1.13140			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13520		1.13520		1.13660	1.13660			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.59379		116.70957		8.68544	116.04934		8.93	0.00	319,434,093.09	2,737	85,885.00
R186	On 03/11/2016	Bond Future	8.30	Call	428.70000		0.42870		327.32000	0.32732	428.700	8.86	0.24	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	1,502.36000		1.50236		1,956.19000	1.95619	1,502.360	8.94	0.56	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	584.01000		0.58401		858.96000	0.85896	584.010	9.11	0.29	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	434.87000		0.43487		664.44000	0.66444	434.870	9.16	0.24	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	191.92000		0.19192		325.67000	0.32567	191.920	9.28	0.12	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,393.82000		4.39382		3,830.92000	3.83092	4,393.820	9.34	0.92	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,678.13000		5.67813		5,064.78000	5.06478	5,678.130	9.45	0.96	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.62651		113.64335		8.72150	112.97277		9.05	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	760.36000		0.76036		637.44000	0.63744	760.360	8.89	0.23	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,572.94000		1.57294		1,353.09000	1.35309	1,572.940	9.01	0.39	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,744.05000		1.74405		1,506.34000	1.50634	1,744.050	9.03	0.42	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	2,296.67000		2.29667		2,006.54000	2.00654	2,296.670	9.11	0.50	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,653.27000		1.65327		1,950.27000	1.95027	1,653.270	9.27	0.38	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,576.08000		1.57608		1,864.10000	1.86410	1,576.080	9.29	0.37	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	660.17000		0.66017		817.66000	0.81766	660.170	9.58	0.19	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	545.64000		0.54564		682.42000	0.68242	545.640	9.64	0.16	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.64967		115.90728		8.74819	115.22560		8.83	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	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			302.59537		302.59537		302.56402	302.56402			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			249.89643		249.89643		249.86970	249.86970			0.00	0.00	0	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			8.26858		98.94864		8.35038	98.55967		6.67	0.00	0.00	0	13,335.00
R2023	On 02/02/2017	Bond Future			8.29883		100.84497		8.38454	100.45058		6.41	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.30915		98.91961		8.39901	98.51927		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			7.37695		101.92248		7.43144	101.87798		0.89	0.00	696,130,538.40	6,830	23,344.00
R203	On 02/02/2017	Bond Future			7.23871		103.87582		7.31324	103.83253		0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.54633		101.77040		6.66633	101.72824		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			8.98499		94.61707		9.07645	93.95749			0.00	0.00	0	26,853.00
R2030	On 02/02/2017	Bond Future			9.02231		92.42446		9.11653	91.75419			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.05508		94.26599		9.15217	93.58418			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			9.10111		93.89321		9.18749	93.22461		12.72	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.14173		95.69270		9.23059	95.01308		12.44	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.17416		93.43859		9.26556	92.74733		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			9.20693		98.75662		9.30343	97.93408			0.00	35,157,356.72	356	4,849.00
R2035	On 02/02/2017	Bond Future			9.25011		100.64933		9.34935	99.81293			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.28223		98.14906		9.38418	97.29792			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			9.26544		95.34707		9.36691	94.48333		14.24	0.00	0.00	0	36,730.00
R2037	On 02/02/2017	Bond Future			9.30464		92.91818		9.40886	92.03975		14.61	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future			9.33989		94.76953		9.44691	93.87548		14.38	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			7.59507		103.82516		7.65238	103.71441		2.16	0.00	0.00	0	31,543.00
R204	On 02/02/2017	Bond Future			7.57122		101.77465		7.63561	101.66384		1.97	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 04/05/2017	Bond Future			7.49228		103.80203		7.56600	103.69101		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			9.32050		99.39593		9.41185	98.56083		14.93	0.00	0.00	0	4,623.00
R2040	On 02/02/2017	Bond Future			9.35998		96.79422		9.45374	95.94513		15.32	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.39558		98.72290		9.49181	97.85871		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			9.34003		96.56182		9.43639	95.66960		15.65	0.00	0.00	0	18,511.00
R2044	On 02/02/2017	Bond Future			9.37830		94.03109		9.47716	93.12361		16.09	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.41282		95.90459		9.51421	94.98090		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			9.29544		96.11781		9.39182	95.19645		16.28	0.00	0.00	0	62,123.00
R2048	On 02/02/2017	Bond Future			9.33489		97.95990		9.43376	97.02286		15.99	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.36456		95.46953		9.46587	94.51563		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			7.81036		100.71569		7.88257	100.51753		3.36	0.00	1,369,733,384.00	13,600	58,834.00
R207	On 02/02/2017	Bond Future			7.81196		99.00341		7.89026	98.80344		3.17	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,821.39000		2,821.139		2,641.11000	2,641.111	2,821.390	3.37	0.93	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.79223		100.97573		7.87779	100.77371		2.87	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.72682		99.42493		7.82118	99.22062		2.68	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,574.26000		1,574.26		1,447.20000	1,447.20	1,574.260	2.77	0.66	0.00	0	51.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.00039		96.15630		8.07225	95.90210		4.79	0.00	0.00	0	30,986.00
R208	On 02/02/2017	Bond Future			8.01861		97.99915		8.09493	97.74199		4.47	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.01522		96.54725		8.09656	96.28690		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
R209	On 03/11/2016	Bond Future			9.15434		74.52329		9.25572	73.80058		14.73	0.00	0.00	0	37,798.00
R209	On 03/11/2016	Bond Future	8.81	Call	399.27000		0.39927		298.62000	0.29862	399.270	14.64	0.22	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	505.45000		0.50545		380.79000	0.38079	505.450	14.67	0.27	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	1,742.69000		1.74269		2,256.39000	2.25639	1,742.690	14.77	0.59	0.00	0	345.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/11/2016	Bond Future	9.05	Put	1,699.27000		1.69927		2,207.36000	2.20736	1,699.270	14.78	0.58	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	739.18000		0.73918		1,070.55000	1.07055	739.180	15.04	0.33	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	2,438.48000		2.43848		1,999.08000	1.99908	2,438.480	15.12	0.73	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	511.50000		0.51150		777.47000	0.77747	511.500	15.14	0.25	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.19049		75.95150		9.29444	75.21645		14.48	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.21943		74.31267		9.32600	73.56447		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			186.39484		186.39484		186.37492	186.37492			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			141.95194		141.95194		141.93567	141.93567			0.00	0.00	0	56.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/11/2016	Bond Future			148.07537		148.07537		147.98720	147.98720			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			9.01075		85.32335		9.09713	84.71775		12.40	0.00	0.00	0	42,426.00
R213	On 02/02/2017	Bond Future			9.05034		86.95858		9.13920	86.34306		12.15	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.07839		85.13738		9.16973	84.51126		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			9.24496		74.83004		9.34130	74.11052		15.62	0.00	0.00	0	29,928.00
R214	On 02/02/2017	Bond Future			9.28305		76.26412		9.38181	75.53232		15.36	0.00	0.00	0	7,379.00
R214	On 04/05/2017	Bond Future			9.31141		74.48371		9.41255	73.73875		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			24,257.79000		24,257.79000		24,439.47000	24,439.47000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			10.16350		10.16350		10.23690	10.23690		15.42	0.00	0.00	0	440.00
SGD / R	On 13/03/2017	Foreign Exchange Future			10.33210		10.33210		10.40560	10.40560		15.55	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			4.51880		4.51880		4.58060	4.58060		14.28	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future			4.51970		4.51970		4.58240	4.58240		14.29	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.33160	1.33160	1.33850	1.33850			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.29340	1.29340	1.29390	1.29390			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017		Foreign Exchange Future	1.24810	1.24810	1.25020	1.25020			0.00	0.00	0	0.00
Total for Derivatives :											5,172,993,101.20	264,574	3 990 632.00
Grand Total:											5,172,993,101.20	264,574	3 990 632.00