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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/10/2016

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 07/10/2016	Any day expiry	13.76030	13.76030		13.91120	13.91120		11.78	0.00	566,924,360.00	41,200	0.00	
\$ / R	On 10/10/2016	Any day expiry	13.83630	13.83630		13.91120	13.91120		12.01	0.00	0.00	0	1,200.00	
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	47.16620	0.04717	136.84580	0.13685	47.166	12.49	0.42	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	39.24080	0.03924	118.46110	0.11846	39.241	13.21	0.35	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	8.08000	0.00808	37.12870	0.03713	8.080	21.66	0.07	0.00	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry	13.83640	13.83640		13.90480	13.90480		16.83	0.00	0.00	0	0.00	
\$ / R	On 13/10/2016	Any day expiry	13.83840	13.83840		13.90730	13.90730		17.81	0.00	0.00	0	10,000.00	
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	14.79090	0.01479	24.32890	0.02433	14.791	23.35	0.08	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	616.39090	0.61639	557.02890	0.55703	616.391	23.35	0.92	0.00	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry	13.84100	13.84100		13.90980	13.90980		18.49	0.00	0.00	0	1,123.00	
\$ / R	On 19/10/2016	Any day expiry	13.85360	13.85360		13.92250	13.92250		18.98	0.00	0.00	0	0.00	
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	26.25530	0.02626	33.58560	0.03359	26.255	21.87	0.10	0.00	0	12,000.00
\$ / R	On 21/10/2016	Any day expiry	13.85920	13.85920		13.92780	13.92780		19.42	0.00	0.00	0	0.00	
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	216.55830	0.21656	181.57440	0.18157	216.558	19.49	0.50	0.00	0	10,000.00
\$ / R	On 24/10/2016	Any day expiry	13.86750	13.86750		13.93590	13.93590		18.65	0.00	0.00	0	0.00	
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	49.22180	0.04922	37.82770	0.03783	49.222	17.28	0.17	0.00	0	55,000.00

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 24/10/2016	Any day expiry	13.54	Put	84.69500	0.08470	67.51620	0.06752	84.695	17.70	0.26	0.00	0	5,000.00
\$ / R	On 26/10/2016	Any day expiry			13.87310	13.87310	13.94130	13.94130		18.57	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	0.08030	0.00008	0.55970	0.00056	0.080	21.51	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	82.02850	0.08203	67.60180	0.06760	82.029	17.67	0.24	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.34580	0.00035	0.63570	0.00064	0.346	42.08	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.29430	0.00029	0.54750	0.00055	0.294	42.08	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.87590	13.87590	13.94400	13.94400		18.52	0.00	0.00	0	2,402.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	33.42870	0.03343	26.92430	0.02692	33.429	17.09	0.12	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	491.07940	0.49108	442.98830	0.44299	491.079	20.01	0.71	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	22.62500	0.02263	30.48130	0.03048	22.625	21.75	0.07	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,201.44260	1.20144	1,140.33330	1.14033	1,201.443	21.90	0.94	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	2.27740	0.00228	3.51710	0.00352	2.277	26.53	0.01	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry			13.87870	13.87870	13.94670	13.94670		18.49	0.00	0.00	0	3,640.00
\$ / R	On 01/11/2016	Any day expiry			13.88980	13.88980	13.95740	13.95740		18.20	0.00	0.00	0	0.00
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	144.30000	0.14430	125.82860	0.12583	144.300	17.63	0.33	0.00	0	15,400.00
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	333.95870	0.33396	378.27970	0.37828	333.959	17.89	0.59	0.00	0	15,400.00
\$ / R	On 07/11/2016	Any day expiry			13.90650	13.90650	13.97350	13.97350		19.57	0.00	0.00	0	288.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,112.26160	1.11226	1,056.51190	1.05651	1,112.262	22.97	0.85	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	5.44780	0.00545	6.87440	0.00687	5.448	25.35	0.02	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.91490	13.91490	13.98160	13.98160		19.40	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	496.69150	0.49669	550.11780	0.55012	496.692	18.78	0.67	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	410.64120	0.41064	459.19210	0.45919	410.641	19.09	0.59	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	384.51790	0.38452	431.34370	0.43134	384.518	19.20	0.57	236,435,326.80	30,000	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	294.63040	0.29463	0.00000	0.00000	294.630	19.74	0.47	130,558,069.40	20,000	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	257.80870	0.25781	292.70320	0.29270	257.809	20.08	0.43	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	241.00930	0.24101	274.12590	0.27413	241.009	20.25	0.41	168,691,742.00	30,000	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	210.41240	0.21041	240.08210	0.24008	210.412	20.59	0.36	0.00	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	171.31870	0.17132	0.00000	0.00000	171.319	21.10	0.31	85,382,928.00	20,000	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	97.78600	0.09779	0.00000	0.00000	97.786	22.37	0.19	53,250,163.20	20,000	20,000.00
\$ / R	On 15/11/2016	Any day expiry			13.92870	13.92870	13.99500	13.99500		19.17	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			13.93140	13.93140	13.99770	13.99770		19.15	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			13.93400	13.93400	14.00040	14.00040		19.12	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	90.79600	0.09080	85.33490	0.08533	90.796	17.69	0.19	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,707.73530	1.70774	1,647.91280	1.64791	1,707.735	23.82	0.92	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	5.27770	0.00528	6.27720	0.00628	5.278	26.66	0.01	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.96340	13.96340	14.03010	14.03010		18.61	0.00	0.00	0	390.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	4.46140	0.00446	4.57580	0.00458	4.461	20.07	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	180.86990	0.18087	167.49080	0.16749	180.870	17.75	0.30	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.11120	0.00011	0.15420	0.00015	0.111	25.25	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			14.00090	14.00090	14.06780	14.06780		18.87	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	966.27670	0.96628	923.86230	0.92386	966.277	20.76	0.71	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			14.00360	14.00360	14.07060	14.07060		18.88	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.00630	14.00630	14.07340	14.07340		18.88	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.01970	14.01970	14.08730	14.08730		19.18	0.00	795,617,975.00	56,750	445,513.00

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	11.80	Put	11.01710	0.01102	10.42170	0.01042	11.017	19.76	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	39.75300	0.03975	38.27280	0.03827	39.753	17.44	0.08	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	57.41430	0.05741	53.09490	0.05309	57.414	17.53	0.11	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	97.33190	0.09733	90.24990	0.09025	97.332	17.72	0.16	0.00	0	152,170.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	146.70250	0.14670	136.43710	0.13644	146.703	17.89	0.22	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	860.48810	0.86049	915.00310	0.91500	860.488	18.02	0.74	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	180.78810	0.18079	167.70310	0.16770	180.788	18.02	0.26	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	183.98240	0.18398	170.51560	0.17052	183.982	18.04	0.26	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	236.23210	0.23623	219.96120	0.21996	236.232	18.30	0.31	0.00	0	25,686.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	638.40500	0.63840	685.75830	0.68576	638.405	18.65	0.62	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	318.70500	0.31870	298.45830	0.29846	318.705	18.65	0.38	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	341.60300	0.34160	320.33240	0.32033	341.603	18.74	0.39	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	351.01440	0.35101	329.33190	0.32933	351.014	18.77	0.40	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	489.10430	0.48910	530.23740	0.53024	489.104	19.18	0.52	0.00	0	23,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	469.40430	0.46940	442.93740	0.44294	469.404	19.18	0.48	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	468.00040	0.46800	507.33630	0.50734	468.000	19.30	0.51	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	455.73560	0.45574	494.41160	0.49441	455.736	19.37	0.50	70,259,935.00	10,000	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	451.71180	0.45171	490.17000	0.49017	451.712	19.39	0.49	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	528.02030	0.52802	498.66110	0.49866	528.020	19.41	0.51	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	540.13640	0.54014	510.33810	0.51034	540.136	19.46	0.52	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	416.93890	0.41694	453.44040	0.45344	416.939	19.60	0.47	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	589.85410	0.58985	558.32860	0.55833	589.854	19.65	0.54	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	621.92460	0.62192	589.33380	0.58933	621.925	19.77	0.56	0.00	0	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	654.73470	0.65473	621.09590	0.62110	654.735	19.89	0.57	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	674.76730	0.67477	640.50540	0.64051	674.767	19.96	0.58	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	361.20060	0.36120	394.33140	0.39433	361.201	19.98	0.42	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	757.37820	0.75738	720.68920	0.72069	757.378	20.24	0.61	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	312.61990	0.31262	342.55360	0.34255	312.620	20.36	0.37	0.00	0	1,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	792.91990	0.79292	755.25360	0.75525	792.920	20.36	0.63	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	285.55960	0.28556	313.59670	0.31360	285.560	20.59	0.35	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	888.20430	0.88820	848.08750	0.84809	888.204	20.67	0.66	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	910.75140	0.91075	870.09070	0.87009	910.751	20.74	0.67	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	263.20080	0.26320	289.60180	0.28960	263.201	20.81	0.32	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	941.12680	0.94113	899.75170	0.89975	941.127	20.83	0.68	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,018.55730	1.01856	975.41480	0.97541	1,018.557	21.07	0.70	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	225.67870	0.22568	249.10080	0.24910	225.679	21.21	0.29	19,157,905.20	4,750	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	198.92030	0.19892	220.05660	0.22006	198.920	21.54	0.26	0.00	0	6,805.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,179.22030	1.17922	1,132.75660	1.13276	1,179.220	21.54	0.74	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	181.84590	0.18185	201.46370	0.20146	181.846	21.78	0.24	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	166.30860	0.16631	184.49940	0.18450	166.309	22.01	0.22	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,346.60860	1.34661	1,297.19940	1.29720	1,346.609	22.01	0.78	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,355.13310	1.35513	1,305.58820	1.30559	1,355.133	22.04	0.78	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	154.89480	0.15489	172.01360	0.17201	154.895	22.20	0.21	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	139.32370	0.13932	154.93670	0.15494	139.324	22.49	0.19	0.00	0	26,053.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,519.62370	1.51962	1,467.63670	1.46764	1,519.624	22.49	0.81	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	129.43540	0.12944	144.39130	0.14439	129.435	22.65	0.18	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,607.37840	1.60738	1,554.50530	1.55451	1,607.378	22.69	0.83	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,669.47830	1.66948	1,615.82860	1.61583	1,669.478	22.83	0.84	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,768.08880	1.76809	1,713.29100	1.71329	1,768.089	23.05	0.85	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,876.96540	1.87697	1,821.01720	1.82102	1,876.965	23.29	0.86	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	92.39630	0.09240	103.59870	0.10360	92.396	23.39	0.13	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	80.76010	0.08076	90.70930	0.09071	80.760	23.70	0.12	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,061.06010	2.06106	2,003.40930	2.00341	2,061.060	23.70	0.88	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	73.23520	0.07324	82.35370	0.08235	73.235	23.92	0.11	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	61.43640	0.06144	69.21630	0.06922	61.436	24.32	0.09	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,503.79800	2.50380	2,443.05140	2.44305	2,503.798	24.64	0.92	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,561.12090	2.56112	2,500.05500	2.50006	2,561.121	24.77	0.92	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	49.96140	0.04996	56.39310	0.05639	49.961	24.81	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,714.68300	2.71468	2,652.84200	2.65284	2,714.683	25.09	0.93	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	41.51170	0.04151	46.91930	0.04692	41.512	25.25	0.06	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	37.41810	0.03742	42.07960	0.04208	37.418	25.59	0.06	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	36.11890	0.03612	40.61470	0.04061	36.119	25.72	0.06	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	35.12090	0.03512	39.48900	0.03949	35.121	25.83	0.05	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	27.02190	0.02702	30.33930	0.03034	27.022	26.83	0.04	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	25.18680	0.02519	28.26370	0.02826	25.187	27.11	0.04	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	22.80130	0.02280	25.56370	0.02556	22.801	27.53	0.03	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	22.38850	0.02239	25.09600	0.02510	22.388	27.60	0.03	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	18.65780	0.01866	20.87090	0.02087	18.658	28.40	0.03	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	18.03600	0.01804	20.16620	0.02017	18.036	28.56	0.03	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	17.63750	0.01764	19.71490	0.01971	17.638	28.66	0.03	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	17.44270	0.01744	19.49420	0.01949	17.443	28.71	0.03	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	7.56900	0.00757	8.82900	0.00883	7.569	28.92	0.01	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	6.80760	0.00681	7.95800	0.00796	6.808	28.92	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	6.64850	0.00665	7.77570	0.00778	6.649	28.92	0.01	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	5.56250	0.00556	6.52920	0.00653	5.563	28.92	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	4.93430	0.00493	5.80580	0.00581	4.934	28.92	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	2.85130	0.00285	3.39200	0.00339	2.851	28.92	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	2.68030	0.00268	3.19260	0.00319	2.680	28.92	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	2.48800	0.00249	2.96800	0.00297	2.488	28.92	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	2.08940	0.00209	2.50100	0.00250	2.089	28.92	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	1.77450	0.00177	2.13100	0.00213	1.774	28.92	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	1.60390	0.00160	1.92990	0.00193	1.604	28.92	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	1.34250	0.00134	1.62110	0.00162	1.343	28.92	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	1.24350	0.00124	1.50370	0.00150	1.243	28.92	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.61770	0.00062	0.75720	0.00076	0.618	28.92	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.39410	0.00039	0.48730	0.00049	0.394	28.92	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.36380	0.00036	0.45050	0.00045	0.364	28.92	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.02510	14.02510	14.09290	14.09290		19.29	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		14.08700	14.08700	14.15700	14.15700		19.03	0.00	0.00	0	0.00
\$ / R	13.95	Put	Any day expiry	477.70420	0.47770	450.54570	0.45055	477.704	18.76	0.44	0.00	0	2,000.00	
\$ / R	16.17	Call	Any day expiry	115.46020	0.11546	126.74520	0.12675	115.460	23.34	0.14	0.00	0	2,000.00	
\$ / R		On 25/01/2017	Any day expiry	14.11970	14.11970	14.18990	14.18990		18.94	0.00	0.00	0	0.00	
\$ / R	14.10	Put	Any day expiry	575.25010	0.57525	545.53700	0.54554	575.250	18.94	0.47	0.00	0	1,000.00	
\$ / R	15.89	Call	Any day expiry	168.92460	0.16892	183.85690	0.18386	168.925	22.58	0.19	0.00	0	1,000.00	
\$ / R		On 13/03/2017	Foreign Exchange Future	14.24790	14.24790	14.31850	14.31850		19.02	0.00	3,077,546.40	216	104,921.00	
\$ / R	12.20	Put	Foreign Exchange Future	56.36490	0.05636	48.42540	0.04843	56.365	17.12	0.08	0.00	0	250.00	
\$ / R	13.00	Put	Foreign Exchange Future	186.02880	0.18603	174.66410	0.17466	186.029	17.42	0.20	0.00	0	91,132.00	
\$ / R	14.10	Put	Foreign Exchange Future	624.06360	0.62406	594.97870	0.59498	624.064	18.77	0.44	0.00	0	46,000.00	
\$ / R	14.40	Put	Foreign Exchange Future	800.92400	0.80092	766.94710	0.76695	800.924	19.29	0.51	0.00	0	45,132.00	
\$ / R	14.65	Put	Foreign Exchange Future	963.82870	0.96383	926.15410	0.92615	963.829	19.74	0.56	0.00	0	100.00	
\$ / R	15.23	Put	Foreign Exchange Future	1,386.89000	1.38689	1,341.46550	1.34147	1,386.890	20.82	0.66	0.00	0	90.00	
\$ / R	15.36	Put	Foreign Exchange Future	1,489.06870	1.48907	1,442.18980	1.44219	1,489.069	21.07	0.68	0.00	0	7,160.00	
\$ / R	15.70	Put	Foreign Exchange Future	1,766.16780	1.76617	1,715.85350	1.71585	1,766.168	21.73	0.73	0.00	0	6,370.00	
\$ / R	15.74	Put	Foreign Exchange Future	1,799.12950	1.79913	1,748.92820	1.74893	1,799.130	21.79	0.73	0.00	0	3,200.00	
\$ / R	15.80	Call	Foreign Exchange Future	296.78050	0.29678	316.71600	0.31672	296.780	21.89	0.26	0.00	0	180.00	
\$ / R	16.22	Call	Foreign Exchange Future	234.76980	0.23477	250.96990	0.25097	234.770	22.53	0.21	0.00	0	45,132.00	
\$ / R	16.75	Put	Foreign Exchange Future	2,678.48400	2.67848	2,620.32260	2.62032	2,678.484	23.35	0.84	0.00	0	1,800.00	
\$ / R	17.31	Call	Foreign Exchange Future	136.23930	0.13624	144.91420	0.14491	136.239	24.41	0.13	0.00	0	46,000.00	
\$ / R	18.43	Call	Foreign Exchange Future	96.58770	0.09659	102.63960	0.10264	96.588	27.23	0.09	0.00	0	90.00	
\$ / R	18.44	Call	Foreign Exchange Future	96.33560	0.09634	102.37070	0.10237	96.336	27.26	0.09	0.00	0	7,160.00	
\$ / R	19.00	Call	Foreign Exchange Future	69.84110	0.06984	75.96600	0.07597	69.841	27.53	0.07	0.00	0	6,370.00	
\$ / R	19.38	Call	Foreign Exchange Future	54.23300	0.05423	59.21800	0.05922	54.233	27.53	0.05	0.00	0	3,200.00	
\$ / R	21.42	Call	Foreign Exchange Future	13.01670	0.01302	14.51800	0.01452	13.017	27.53	0.02	0.00	0	1,800.00	
\$ / R		On 12/04/2017	Any day expiry	14.32970	14.32970	14.40060	14.40060		19.08	0.00	0.00	0	0.00	
\$ / R	13.95	Put	Any day expiry	569.17990	0.56918	542.80510	0.54281	569.180	18.43	0.39	0.00	0	1,000.00	
\$ / R	17.02	Call	Any day expiry	206.95410	0.20695	219.66360	0.21966	206.954	23.42	0.17	0.00	0	1,000.00	
\$ / R		On 25/04/2017	Any day expiry	14.36530	14.36530	14.43640	14.43640		19.05	0.00	0.00	0	0.00	
\$ / R	14.10	Put	Any day expiry	657.61730	0.65762	629.25580	0.62926	657.617	18.65	0.42	0.00	0	1,000.00	
\$ / R	16.67	Call	Any day expiry	270.29640	0.27030	286.45390	0.28645	270.296	22.79	0.21	0.00	0	1,000.00	
\$ / R		On 19/06/2017	Foreign Exchange Future	14.51580	14.51580	14.58790	14.58790		19.16	0.00	5,080,530.00	350	148,626.00	
\$ / R	13.83	Put	Foreign Exchange Future	555.48330	0.55548	532.34330	0.53234	555.483	18.11	0.35	0.00	0	2,280.00	
\$ / R	13.87	Put	Foreign Exchange Future	574.59000	0.57459	550.20800	0.55021	574.590	18.17	0.35	0.00	0	30,000.00	
\$ / R	14.11	Put	Foreign Exchange Future	696.19400	0.69619	668.55740	0.66856	696.194	18.55	0.40	0.00	0	2,850.00	
\$ / R	14.18	Put	Foreign Exchange Future	733.85080	0.73385	705.27520	0.70528	733.851	18.66	0.41	0.00	0	1,400.00	
\$ / R	14.23	Put	Foreign Exchange Future	761.33540	0.76134	732.09240	0.73209	761.335	18.74	0.42	0.00	0	2,000.00	
\$ / R	14.89	Put	Foreign Exchange Future	1,165.33700	1.16534	1,128.37750	1.12838	1,165.337	19.74	0.53	0.00	0	1,297.00	
\$ / R	15.50	Put	Foreign Exchange Future	1,599.18060	1.59918	1,555.66040	1.55566	1,599.181	20.68	0.62	0.00	0	150.00	
\$ / R	15.78	Put	Foreign Exchange Future	1,814.64910	1.81465	1,768.63620	1.76864	1,814.649	21.13	0.65	0.00	0	3,155.00	
\$ / R	15.78	Call	Foreign Exchange Future	550.44910	0.55045	576.53620	0.57654	550.449	21.13	0.35	0.00	0	2,280.00	
\$ / R	15.86	Call	Foreign Exchange Future	533.55050	0.53355	558.97250	0.55897	533.551	21.26	0.34	0.00	0	30,000.00	
\$ / R	16.10	Call	Foreign Exchange Future	485.14420	0.48514	509.54580	0.50955	485.144	21.61	0.31	0.00	0	1,400.00	
\$ / R	16.26	Call	Foreign Exchange Future	455.24970	0.45525	478.18580	0.47819	455.250	21.83	0.30	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	379.41550	0.37942	398.48780	0.39849	379.416	22.48	0.25	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	244.98700	0.24499	253.88410	0.25388	244.987	24.95	0.17	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	219.45340	0.21945	226.65610	0.22666	219.453	25.99	0.15	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	140.50380	0.14050	151.72520	0.15173	140.504	26.40	0.10	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.57870	14.57870	14.65120	14.65120		19.01	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	617.69820	0.61770	593.96990	0.59397	617.698	18.09	0.36	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	289.74050	0.28974	299.62700	0.29963	289.740	24.26	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.76460	14.76460	14.83920	14.83920		19.19	0.00	0.00	0	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	215.27060	0.21527	209.24930	0.20925	215.271	16.49	0.16	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	562.46830	0.56247	545.44480	0.54544	562.468	17.87	0.31	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	566.58890	0.56659	549.50630	0.54951	566.589	17.88	0.31	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	639.93490	0.63993	669.79280	0.66979	639.935	21.49	0.35	0.00	0	960.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.08380	15.08380	15.15900	15.15900		19.79	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.42820	15.42820	15.50180	15.50180		20.30	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.77270	15.77270	15.84470	15.84470		20.64	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	564.48980	0.56449	549.33310	0.54933	564.490	18.08	0.23	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.01970	14.01970	14.08730	14.08730		19.18	0.00	0.00	0	382.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.24790	14.24790	14.31850	14.31850		19.02	0.00	0.00	0	96.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.51580	14.51580	14.58790	14.58790		19.16	0.00	0.00	0	51.00
£ / R	On 27/10/2016	Any day expiry			17.28800	17.28800	17.63420	17.63420		19.95	0.00	0.00	0	85.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.48360	17.48360	17.83190	17.83190		19.48	0.00	167,405,470.00	9,575	75,725.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	275.25580	0.27526	136.66980	0.13667	275.256	18.50	0.29	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	426.29190	0.42629	240.44210	0.24044	426.292	18.99	0.39	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	508.79420	0.50879	300.87060	0.30087	508.794	19.22	0.43	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.75	Put	767.53670	0.76754	503.34020	0.50334	767.537	19.90	0.55	0.00	0	1,100.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	799.67370	0.79967	529.61860	0.52962	799.674	19.99	0.56	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	933.92080	0.93392	644.97690	0.64498	933.921	20.32	0.61	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,958.04330	3.95804	3,601.28920	3.60129	3,958.043	25.25	0.96	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	7.97370	0.00797	6.94370	0.00694	7.974	31.34	0.01	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.79910	17.79910	18.15610	18.15610		18.96	0.00	15,947,993.60	896	5,467.00
£ / R	On 25/04/2017	Any day expiry			17.96410	17.96410	18.32490	18.32490		18.69	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.17310	18.17310	18.53880	18.53880		0.00	0.00	18,173,100.00	1,000	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.96990	18.96990	19.35420	19.35420		17.25	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13633	0.13633	0.13585	0.13585		22.14	0.00	0.00	0	14,421.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13911	0.13911	0.13862	0.13862		21.56	0.00	1,391.08	10	1,443.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14241	0.14241	0.14191	0.14191		21.59	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14553	0.14553	0.14504	0.14504		22.96	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.52770	15.52770	15.58010	15.58010		18.21	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.64340	15.64340	15.69480	15.69480		17.55	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.72080	15.72080	15.77370	15.77370		17.46	0.00	17,654,458.40	1,123	50,324.00

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	16.50	Call	242.44200		0.24244		268.87680	0.26888	242.442	19.00	0.30	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,346.61480		1.34661	1,314.06020	1.31406	1,346.615		19.76	0.78	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	1.52050		0.00152	2.23250	0.00223	1.521		26.24	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.03850		16.03850	16.09400	16.09400			17.55	0.00	0.00	0	8,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.41520		16.41520	16.47260	16.47260			17.85	0.00	0.00	0	77,572.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.76900		16.76900	16.83090	16.83090			18.09	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.18350		17.18350	17.24160	17.24160			18.76	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.63815		97.63815	97.92140	97.92140				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.72275		94.72275	95.00986	95.00986				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.50314		93.50314	93.79109	93.79109				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.60294		95.60294	95.88787	95.88787				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.27005		99.27005	99.55194	99.55194				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06863		100.06863	100.06863	100.06863				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01513		100.01513	100.01762	100.01762				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.64926		99.64926	99.65442	99.65442				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.69681		99.69681	99.70425	99.70425				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.96522		99.96522	99.97565	99.97565				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.99258		99.99258	100.00296	100.00296				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.28164		99.28164	99.29389	99.29389				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.94855		98.94855	98.96341	98.96341				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.00181		99.00181	99.03088	99.03088				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.50000		99.50000	99.54000	99.54000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.85859		97.85859	98.00174	98.00174				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.19651		97.19651	97.34079	97.34079				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.50173		96.50173	96.64634	96.64634				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.77193		96.77193	96.91973	96.91973				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.00698		99.00698	99.16166	99.16166				0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			506.30500		506.30500	505.81700	505.81700				0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			515.99100		515.99100	515.50100	515.50100				0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			587.55700		587.55700	586.80200	586.80200				0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future			598.79700		598.79700	598.03500	598.03500				0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			536.16400		536.16400	535.32700	535.32700				0.00	0.00	0	604.00
ALBI	On 02/02/2017	Index Future			546.42100		546.42100	545.57500	545.57500				0.00	92,891,570.00	17	19.00
ALBI	On 04/05/2017	Index Future			557.28200		557.28200	556.42100	556.42100				0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			10.61810		10.61810	10.64260	10.64260			14.10	0.00	1,072,428.10	101	12,173.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			10.77000		10.77000	10.79650	10.79650			14.01	0.00	161,550.00	15	3,432.00

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 19/06/2017	Foreign Exchange Future		10.94880	10.94880		10.97530	10.97530		14.45	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.11530	11.11530		11.14290	11.14290		14.77	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.33550	11.33550		11.36210	11.36210		15.40	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.58400	10.58400		10.65190	10.65190		15.15	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.76340	10.76340		10.83380	10.83380		15.08	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.97460	10.97460		11.04670	11.04670		15.28	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		551.48590	551.48590		517.74180	517.74180			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		14.36360	14.36360		14.42820	14.42820		17.52	0.00	0.00	0	1,858.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.67380	14.67380		14.74110	14.74110		18.05	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		15.04000	15.04000		15.10880	15.10880		18.67	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.08000	2.08000		2.08800	2.08800		16.74	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.10350	2.10350		2.11010	2.11010		16.35	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.13120	2.13120		2.13820	2.13820		17.36	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.07460	2.07460		2.08220	2.08220		17.67	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.11400	2.11400		2.12300	2.12300		15.84	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.15680	2.15680		2.16630	2.16630		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		10.21291	79.49415		10.23395	79.35452			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future		10.28803	81.01490		10.30960	80.87367			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.35354	78.83061		10.37577	78.68680			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	10.32615		83.99691		10.34711	83.83603			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.39610		85.60380		10.41757	85.44099			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.46100		83.04240		10.48312	82.87661			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	533.74900		533.74900		532.97400	532.97400			0.00	5,337,490.00	1	413.00
GOVI	On 02/02/2017	GOVI	543.96000		543.96000		543.17700	543.17700			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	554.77100		554.77100		553.97500	553.97500			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.80860	1.80860		1.81720	1.81720			18.60	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.83940	1.83940		1.84860	1.84860			18.79	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.87480	1.87480		1.88430	1.88430			18.44	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.57782	128.57782		128.56362	128.56362				0.00	0.00	0	3,044.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future	107.98894	107.98894		108.27992	108.27992				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	136.68977	136.68977		136.67498	136.67498				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	134.28148	134.28148		134.26635	134.26635				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	144.00714	144.00714		144.16054	144.16054				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	250.02500	250.02500		250.01800	250.01800				0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future	254.82400	254.82400		254.82000	254.82000				0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.90400	259.90400		259.90000	259.90000				0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	677.83400	677.83400		677.73400	677.73400				0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	690.96300	690.96300		690.86200	690.86200				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	7.42000	92.58000		7.42000	92.58000				0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.43000	92.57000		7.45000	92.55000				0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.46000	92.54000		7.47000	92.53000				0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.47000	92.53000		7.47000	92.53000				0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.48000	92.52000		7.49000	92.51000				0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.48000	92.52000		7.48000	92.52000				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 20/12/2017	Jibar Tradeable Future			7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			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			7.47000		92.53000		7.49000	92.51000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13710		0.13710		0.13750	0.13750			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13650		0.13650		0.13750	0.13750			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13600		0.13600		0.13770	0.13770			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			9.99660		9.99660		10.04310	10.04310		15.38	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.13150		10.13150		10.17730	10.17730		15.33	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.28760		10.28760		10.33570	10.33570		15.79	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32690		1.32690		1.32970	1.32970			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33850		1.33850		1.34150	1.34150			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.35420		1.35420		1.35720	1.35720			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.24710		1.24710		1.26580	1.26580			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24920		1.24920		1.26800	1.26800			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25200		1.25200		1.27080	1.27080			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12130		1.12130		1.11970	1.11970			0.00	0.00	0	13,279.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12570		1.12570		1.12400	1.12400			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13090		1.13090		1.12920	1.12920			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.68742		116.03513		8.70812	115.88676		8.91	0.00	129,959,345.60	1,120	87,009.00
R186	On 03/11/2016	Bond Future	8.30	Call	229.10000		0.22910		218.18000	0.21818	229.100	8.77	0.16	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	1,825.73000		1.82573		1,943.74000	1.94374	1,825.730	8.84	0.66	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	712.05000		0.71205		787.28000	0.78728	712.050	8.95	0.36	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	527.15000		0.52715		590.18000	0.59018	527.150	8.99	0.29	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	225.76000		0.22576		261.96000	0.26196	225.760	9.11	0.15	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,737.57000		3.73757		3,615.04000	3.61504	3,737.570	9.17	0.90	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,007.16000		5.00716		4,870.42000	4.87042	5,007.160	9.28	0.96	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.72445		112.95204		8.74575	112.80245			9.03	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	571.67000		0.57167		550.30000	0.55030	571.670	8.80	0.19	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,260.05000		1.26005		1,218.63000	1.21863	1,260.050	8.91	0.34	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,410.25000		1.41025		1,364.96000	1.36496	1,410.250	8.93	0.37	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,896.86000		1.89686		1,839.96000	1.83996	1,896.860	8.98	0.45	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,848.20000		1.84820		1,921.55000	1.92155	1,848.200	9.10	0.42	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,762.44000		1.76244		1,833.67000	1.83367	1,762.440	9.12	0.41	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	735.86000		0.73586		775.29000	0.77529	735.860	9.40	0.21	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	607.16000		0.60716		641.42000	0.64142	607.160	9.46	0.18	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.75222		115.19783		8.77435	115.04553		8.81	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future	303.15801		303.15801		303.12494	303.12494			0.00	0.00	0	875.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future	250.23015		250.23015		250.20208	250.20208			0.00	0.00	0	35,840.00
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	8.37271		98.45382		8.39857	98.33142		6.66	0.00	0.00	0	13,335.00
R2023	On 02/02/2017	Bond Future	8.40925		100.33724		8.43618	100.21391		6.39	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future	8.42633		98.39796		8.45464	98.27245		6.38	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	7.53202		101.79593		7.57033	101.76470		0.89	0.00	0.00	0	23,644.00
R203	On 02/02/2017	Bond Future	7.46702		103.74330		7.51951	103.71287		0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	6.94255		101.63130		7.03023	101.60057		0.39	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future	9.07314		93.98125		9.09383	93.83290			0.00	0.00	0	26,853.00
R2030	On 02/02/2017	Bond Future	9.11384		91.77323		9.13503	91.62337			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.15017		93.59815		9.17203	93.44557			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	9.17387		93.32957		9.19457	93.17012		12.72	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future	9.21721		95.11496		9.23839	94.95377		12.44	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.25249		92.84572		9.27430	92.68162		12.76	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	9.26439		98.26556		9.28511	98.08942			0.00	0.00	0	4,822.00
R2035	On 02/02/2017	Bond Future	9.30975		100.14536		9.33094	99.96726			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.34409		97.63125		9.36588	97.44986			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	9.32315		94.85428		9.34381	94.67886		14.25	0.00	0.00	0	36,770.00
R2037	On 02/02/2017	Bond Future	9.36444		92.41256		9.38555	92.23509		14.61	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.40185		94.25027		9.42354	94.06956		14.39	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	7.73008		103.56450		7.76145	103.50405		2.16	0.00	0.00	0	31,547.00
R204	On 02/02/2017	Bond Future	7.72782		101.50543		7.76290	101.44525		1.97	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.67745		103.52348		7.71814	103.46241		1.69	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future			9.36811		98.95922		9.39381	98.72482		14.95	0.00	0.00	0	4,623.00
R2040	On 02/02/2017	Bond Future			9.40934		96.34570		9.43563	96.10819		15.35	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.44676		98.26171		9.47378	98.01967		15.11	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			9.38771		96.11853		9.40835	95.92774		15.69	0.00	0.00	0	18,511.00
R2044	On 02/02/2017	Bond Future			9.42769		93.57584		9.44876	93.38278		16.13	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.46396		95.43675		9.48559	95.24006		15.89	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			9.34305		95.66069		9.36370	95.46363		16.32	0.00	0.00	0	62,082.00
R2048	On 02/02/2017	Bond Future			9.38418		97.49069		9.40527	97.29119		16.03	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.41555		94.98728		9.43717	94.78412		16.54	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			7.92227		100.40879		7.94821	100.33782		3.35	0.00	0.00	0	58,834.00
R207	On 02/02/2017	Bond Future			7.93589		98.68713		7.96375	98.61620		3.16	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,522.83000		2.52283		2,459.97000	2.45997	2,522.830	3.33	0.91	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.93059		100.64930		7.96121	100.57724		2.86	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.88284		99.08740		7.91619	99.01544		2.67	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,350.24000		1.35024		1,308.32000	1.30832	1,350.240	2.76	0.61	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			8.10557		95.78451		8.13147	95.69323		4.78	0.00	66,378,665.43	693	30,293.00
R208	On 02/02/2017	Bond Future			8.13215		97.61688		8.15946	97.52521		4.46	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.13829		96.15367		8.16753	96.06045		4.30	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			9.21726		74.07349		9.23788	73.92698		14.74	0.00	0.00	0	37,782.00
R209	On 03/11/2016	Bond Future	8.81	Call	248.60000		0.24860		238.24000	0.23824	248.600	14.53	0.16	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	328.03000		0.32803		313.93000	0.31393	328.030	14.56	0.20	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	1,933.42000		1.93342		2,050.72000	2.05072	1,933.420	14.64	0.66	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,884.96000		1.88496		2,001.17000	2.00117	1,884.960	14.64	0.65	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/11/2016	Bond Future	9.34	Put	801.49000		0.80149		879.28000	0.87928	801.490	14.82	0.38	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	2,029.57000		2.02957		1,949.46000	1.94946	2,029.570	14.90	0.69	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	545.56000		0.54556		607.79000	0.60779	545.560	14.92	0.29	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.25550		75.49051		9.27654	75.34224		14.48	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.28662		73.83961		9.30820	73.68864		14.90	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			186.70610		186.70610		186.49969	186.49969			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			142.05448		142.05448		142.03741	142.03741			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			148.20860		148.20860		148.19247	148.19247			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			9.08863		84.77707		9.10932	84.63278		12.40	0.00	0.00	0	42,426.00
R213	On 02/02/2017	Bond Future			9.13110		86.39890		9.15228	86.25298		12.14	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.16211		84.56324		9.18390	84.41471		12.47	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			9.29264		74.47250		9.31328	74.31860		15.64	0.00	38,576,755.00	518	29,928.00
R214	On 02/02/2017	Bond Future			9.33238		75.89710		9.35343	75.74139		15.38	0.00	0.00	0	7,379.00
R214	On 04/05/2017	Bond Future			9.36241		74.10652		9.38398	73.94794		15.85	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			24,353.45000		24,353.45000		24,454.65000	24,454.65000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			10.21460		10.21460		10.26600	10.26600		15.55	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future			10.38130		10.38130		10.43560	10.43560		15.39	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			4.52940		4.52940		4.55460	4.55460		14.69	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future			4.52800		4.52800		4.55710	4.55710		14.56	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	1.34960	1.34960	1.38200	1.38200			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.31090	1.31090	1.34510	1.34510			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017		Foreign Exchange Future	1.25990	1.25990	1.28560	1.28560			0.00	0.00	0	0.00
Total for Derivatives :											2,687,996,698.21	248,335	4 096 998.00
Grand Total:											2,687,996,698.21	248,335	4 096 998.00