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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 27/09/2016	Any day expiry	13.50050	13.50050		13.65330	13.65330		20.55	0.00	6,750,250.00	500	0.00
\$ / R	On 28/09/2016	Any day expiry	13.53240	13.53240		13.65330	13.65330		20.72	0.00	0.00	0	1,050.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.000	51.51	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	46.35650	0.04636	42.17820	0.04218	46.356	21.68	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.00000	0.00000	0.01180	0.00001	0.000	40.66	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.00000	0.00000	0.00710	0.00001	0.000	40.66	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry	13.53240	13.53240		13.65340	13.65340		19.53	0.00	0.00	0	2,740.00
\$ / R	On 30/09/2016	Any day expiry	13.53250	13.53250		13.65600	13.65600		19.12	0.00	37,212,851.60	2,753	403.00
\$ / R	On 30/09/2016	Any day expiry	15.00	Call	0.42710	0.00043	2.76060	0.00276	0.427	40.83	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	13.54020	13.54020		13.66390	13.66390		17.10	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	13.75	Call	53.25330	0.05325	121.01400	0.12101	53.253	19.00	0.00	0	30,000.00
\$ / R	On 03/10/2016	Any day expiry	14.30	Call	6.88540	0.00689	15.58670	0.01559	6.885	24.24	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.45	Call	4.27200	0.00427	9.27360	0.00927	4.272	25.77	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	1,072.46900	1.07247	951.91540	0.95192	1,072.469	27.40	0.00	0	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	1.77960	0.00178	3.86760	0.00387	1.780	28.93	0.00	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry	13.54280	13.54280		13.66650	13.66650		17.26	0.00	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	1,059.24660	1.05925	940.77790	0.94078	1,059.247	24.22	0.99	0.00	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry			13.54540	13.54540	13.66910	13.66910		17.20	0.00	0.00	0	56.00
\$ / R	On 05/10/2016	Any day expiry	13.43	Put	90.10520	0.09011	75.86010	0.07586	90.105	17.62	0.37	0.00	0	16,000.00
\$ / R	On 05/10/2016	Any day expiry	13.81	Put	316.08300	0.31608	255.09920	0.25510	316.083	18.27	0.76	0.00	0	5,000.00
\$ / R	On 07/10/2016	Any day expiry			13.55060	13.55060	13.67440	13.67440		19.40	0.00	0.00	0	1,200.00
\$ / R	On 07/10/2016	Any day expiry	13.85	Put	372.17250	0.37217	306.08780	0.30609	372.173	20.48	0.73	0.00	0	40,000.00
\$ / R	On 10/10/2016	Any day expiry			13.55830	13.55830	13.68240	13.68240		18.10	0.00	0.00	0	1,200.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	80.82130	0.08082	136.30340	0.13630	80.821	19.28	0.27	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	74.20550	0.07421	126.93080	0.12693	74.206	19.39	0.25	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	26.02570	0.02603	52.59730	0.05260	26.026	20.68	0.10	0.00	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry			13.56340	13.56340	13.68770	13.68770		18.04	0.00	0.00	0	0.00
\$ / R	On 13/10/2016	Any day expiry			13.56600	13.56600	13.69030	13.69030		18.05	0.00	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	23.92340	0.02392	43.51970	0.04352	23.923	21.54	0.09	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	897.92340	0.89792	793.21970	0.79322	897.923	21.54	0.91	0.00	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry			13.56860	13.56860	13.69300	13.69300		18.08	0.00	3,977,823.30	293	1,123.00
\$ / R	On 14/10/2016	Any day expiry	14.00	Call	79.10150	0.07910	125.54530	0.12555	79.101	19.74	0.24	0.00	0	46,000.00
\$ / R	On 19/10/2016	Any day expiry			13.58140	13.58140	13.70630	13.70630		17.89	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	27.97880	0.02798	48.90390	0.04890	27.979	20.99	0.09	0.00	0	12,000.00
\$ / R	On 21/10/2016	Any day expiry			13.58650	13.58650	13.71160	13.71160		17.93	0.00	0.00	0	0.00
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	430.97750	0.43098	362.82270	0.36282	430.978	18.91	0.66	0.00	0	10,000.00
\$ / R	On 24/10/2016	Any day expiry			13.59420	13.59420	13.71950	13.71950		17.64	0.00	0.00	0	0.00
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	167.74380	0.16774	135.37100	0.13537	167.744	17.28	0.37	0.00	0	55,000.00
\$ / R	On 24/10/2016	Any day expiry	13.54	Put	231.88810	0.23189	189.88180	0.18988	231.888	17.53	0.46	0.00	0	5,000.00
\$ / R	On 26/10/2016	Any day expiry			13.59940	13.59940	13.72480	13.72480		17.70	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	1.30610	0.00131	0.90270	0.00090	1.306	19.92	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	220.22100	0.22022	179.94260	0.17994	220.221	17.52	0.43	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.16600	0.00017	0.16910	0.00017	0.166	34.20	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.14030	0.00014	0.14230	0.00014	0.140	34.20	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.60190	13.60190	13.72750	13.72750		17.71	0.00	6,815,850.00	500	2,500.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	123.17000	0.12317	98.15000	0.09815	123.170	17.09	0.29	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	742.33660	0.74234	652.67700	0.65268	742.337	20.02	0.78	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	27.20080	0.02720	40.97590	0.04098	27.201	22.26	0.07	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,480.14550	1.48015	1,367.31840	1.36732	1,480.145	22.39	0.94	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	1.99260	0.00199	3.34620	0.00335	1.993	23.82	0.01	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry			13.60450	13.60450	13.63440	13.63440		17.75	0.00	49,629,216.00	3,640	3,640.00
\$ / R	On 07/11/2016	Any day expiry			13.63080	13.63080	13.75680	13.75680		19.06	0.00	0.00	0	14.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,379.04500	1.37905	1,274.20730	1.27421	1,379.045	22.78	0.88	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	7.02260	0.00702	12.18420	0.01218	7.023	25.27	0.02	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.63870	13.63870	13.76480	13.76480		19.02	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	376.77850	0.37678	456.36960	0.45637	376.778	18.93	0.53	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	167.47240	0.16747	212.43230	0.21243	167.472	20.78	0.28	0.00	0	30,000.00
\$ / R	On 15/11/2016	Any day expiry			13.65200	13.65200	13.63240	13.63240		18.76	0.00	0.00	0	2,120.00
\$ / R	On 17/11/2016	Any day expiry			13.65730	13.65730	13.78350	13.78350		18.75	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	197.89790	0.19790	167.75510	0.16776	197.898	18.06	0.32	0.00	0	9,615.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,979.74880	1.97975	1,867.60500	1.86761	1,979.749	23.60	0.93	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	5.40510	0.00541	7.86680	0.00787	5.405	26.05	0.01	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.68650	13.68650	13.81280	13.81280		18.49	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.85710	0.01086	9.85640	0.00986	10.857	18.91	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	318.49880	0.31850	277.48730	0.27749	318.499	18.12	0.41	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.16840	0.00017	0.27390	0.00027	0.168	25.17	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			13.72350	13.72350	13.84990	13.84990		18.53	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	1,205.83010	1.20583	1,117.14040	1.11714	1,205.830	21.08	0.76	0.00	0	15,000.00
\$ / R	On 13/12/2016	Any day expiry			13.72610	13.72610	13.85260	13.85260		18.63	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.72880	13.72880	13.85520	13.85520		18.61	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.74190	13.74190	13.86850	13.86850		18.79	0.00	1,153,275,215.60	83,924	481,753.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	20.41770	0.02042	18.36380	0.01836	20.418	18.72	0.04	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	79.06540	0.07907	68.38480	0.06838	79.065	17.21	0.13	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	108.49100	0.10849	0.00000	0.00000	108.491	17.33	0.17	122,410,218.22	51,700	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	169.21220	0.16921	148.40210	0.14840	169.212	17.51	0.24	0.00	0	152,170.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	243.24940	0.24325	212.93130	0.21293	243.249	17.85	0.31	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	693.48190	0.69348	785.30630	0.78531	693.482	18.06	0.65	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	291.58190	0.29158	256.80630	0.25681	291.582	18.06	0.35	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	295.84430	0.29584	260.69170	0.26069	295.844	18.08	0.35	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	364.09240	0.36409	323.16080	0.32316	364.092	18.35	0.40	0.00	0	25,686.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	509.26010	0.50926	587.06830	0.58707	509.260	18.70	0.53	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	467.36010	0.46736	418.56830	0.41857	467.360	18.70	0.47	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	495.28920	0.49529	444.53220	0.44453	495.289	18.79	0.48	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	506.99180	0.50699	455.14820	0.45515	506.992	18.84	0.49	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	392.43790	0.39244	456.97700	0.45698	392.438	19.38	0.44	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	650.53790	0.65054	588.47700	0.58848	650.538	19.38	0.56	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	366.00690	0.36601	427.50580	0.42751	366.007	19.57	0.42	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	362.82730	0.36283	423.95080	0.42395	362.827	19.59	0.41	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	717.77460	0.71777	651.92400	0.65192	717.775	19.61	0.59	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	731.54910	0.73155	664.95430	0.66495	731.549	19.66	0.60	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	335.39440	0.33539	393.20690	0.39321	335.394	19.80	0.39	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	787.68200	0.78768	718.17230	0.71817	787.682	19.85	0.62	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	823.58190	0.82358	752.29670	0.75230	823.582	19.97	0.63	0.00	0	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	860.08330	0.86008	787.05700	0.78706	860.083	20.08	0.64	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	882.26280	0.88226	808.21110	0.80821	882.263	20.15	0.65	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	291.60240	0.29160	343.81110	0.34381	291.602	20.18	0.35	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	972.98170	0.97298	894.96570	0.89497	972.982	20.43	0.68	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	253.53670	0.25354	300.57760	0.30058	253.537	20.55	0.31	0.00	0	1,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	1,011.63670	1.01164	932.07760	0.93208	1,011.637	20.55	0.69	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,114.41910	1.11442	1,031.01320	1.03101	1,114.419	20.85	0.72	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	1,138.58050	1.13858	1,054.32300	1.05432	1,138.581	20.92	0.73	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	214.79910	0.21480	256.30440	0.25630	214.799	20.99	0.27	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,171.04100	1.17104	1,085.66810	1.08567	1,171.041	21.01	0.73	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,253.35090	1.25335	1,165.30460	1.16530	1,253.351	21.24	0.75	0.00	0	56,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	185.39050	0.18539	222.41220	0.22241	185.390	21.38	0.24	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	164.39650	0.16440	198.05920	0.19806	164.397	21.71	0.21	0.00	0	6,805.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,422.49650	1.42250	1,329.55920	1.32956	1,422.496	21.71	0.79	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	150.98030	0.15098	182.41970	0.18242	150.980	21.94	0.20	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	138.44960	0.13845	168.10610	0.16811	138.450	22.15	0.18	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,596.54960	1.59655	1,499.60610	1.49961	1,596.550	22.15	0.82	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,605.32970	1.60533	1,508.24500	1.50825	1,605.330	22.17	0.82	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	128.99860	0.12900	157.34840	0.15735	128.999	22.31	0.17	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	116.08140	0.11608	142.12530	0.14213	116.081	22.55	0.16	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,774.18140	1.77418	1,673.62530	1.67363	1,774.181	22.55	0.84	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	108.23950	0.10824	132.84500	0.13284	108.240	22.70	0.15	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,864.46890	1.86447	1,762.12780	1.76213	1,864.469	22.74	0.85	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,928.18890	1.92819	1,824.67120	1.82467	1,928.189	22.88	0.86	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	2,029.11640	2.02912	1,923.85900	1.92386	2,029.116	23.10	0.87	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,140.22660	2.14023	2,033.21850	2.03322	2,140.227	23.33	0.88	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	78.70520	0.07871	97.61400	0.09761	78.705	23.43	0.11	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	69.35070	0.06935	86.34500	0.08634	69.351	23.73	0.10	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,327.45070	2.32745	2,217.84500	2.21785	2,327.451	23.73	0.90	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	63.27230	0.06327	78.99180	0.07899	63.272	23.94	0.09	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	53.68780	0.05369	67.33770	0.06734	53.688	24.34	0.08	94,819,897.92	88,000	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,775.29060	2.77529	2,660.89500	2.66089	2,775.291	24.65	0.93	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,833.16280	2.83316	2,718.19400	2.71819	2,833.163	24.78	0.93	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	44.40340	0.04440	55.82530	0.05583	44.403	24.83	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,988.20080	2.98820	2,872.04420	2.87204	2,988.201	25.14	0.94	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	37.86990	0.03787	47.92230	0.04792	37.870	25.32	0.06	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	34.32070	0.03432	43.73550	0.04374	34.321	25.64	0.05	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	33.15380	0.03315	42.35450	0.04235	33.154	25.75	0.05	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	32.25540	0.03226	41.28970	0.04129	32.255	25.85	0.05	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	24.91510	0.02492	32.53400	0.03253	24.915	26.73	0.04	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	23.23830	0.02324	30.51700	0.03052	23.238	26.98	0.03	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	21.05090	0.02105	27.87390	0.02787	21.051	27.34	0.03	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	20.67070	0.02067	27.41310	0.02741	20.671	27.41	0.03	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	16.34880	0.01635	23.20930	0.02321	16.349	27.88	0.02	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	15.30030	0.01530	21.81200	0.02181	15.300	27.88	0.02	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	14.63660	0.01464	20.92430	0.02092	14.637	27.88	0.02	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	14.31490	0.01431	20.49310	0.02049	14.315	27.88	0.02	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	5.94100	0.00594	8.99050	0.00899	5.941	27.88	0.01	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	5.34520	0.00535	8.14290	0.00814	5.345	27.88	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	5.22070	0.00522	7.96500	0.00797	5.221	27.88	0.01	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	4.37090	0.00437	6.74370	0.00674	4.371	27.88	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	3.87940	0.00388	6.03040	0.00603	3.879	27.88	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	2.24890	0.00225	3.61780	0.00362	2.249	27.88	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	2.11500	0.00212	3.41550	0.00342	2.115	27.88	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	1.96430	0.00196	3.18700	0.00319	1.964	27.88	0.00	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
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	1.65180	0.00165	2.70930	0.00271	1.652	27.88	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	1.40480	0.00140	2.32760	0.00233	1.405	27.88	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	1.27080	0.00127	2.11900	0.00212	1.271	27.88	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	1.06550	0.00107	1.79630	0.00180	1.065	27.88	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.98760	0.00099	1.67290	0.00167	0.988	27.88	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.49430	0.00049	0.87430	0.00087	0.494	27.88	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.31710	0.00032	0.57670	0.00058	0.317	27.88	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.29300	0.00029	0.53560	0.00054	0.293	27.88	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			13.80830	13.80830	13.93540	13.93540		18.64	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	644.24130	0.64424	588.90070	0.58890	644.241	18.95	0.52	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	98.09070	0.09809	118.51160	0.11851	98.091	23.40	0.12	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			13.84030	13.84030	13.96770	13.96770		18.66	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	750.98480	0.75098	692.11530	0.69212	750.985	19.17	0.55	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	142.42100	0.14242	169.12840	0.16913	142.421	22.68	0.16	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.96560	13.96560	14.09420	14.09420		18.68	0.00	144,069,129.60	10,316	92,377.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	86.73320	0.08673	77.48660	0.07749	86.733	16.90	0.11	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	262.16330	0.26216	242.15170	0.24215	262.163	17.36	0.25	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	786.17130	0.78617	732.08370	0.73208	786.171	18.95	0.50	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	982.47630	0.98248	920.07300	0.92007	982.476	19.49	0.57	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,159.21040	1.15921	1,090.30390	1.09030	1,159.210	19.94	0.61	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,609.81740	1.60982	1,526.74770	1.52675	1,609.817	21.07	0.70	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,716.62170	1.71662	1,631.04820	1.63105	1,716.622	21.32	0.72	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,000.45580	2.00046	1,910.29610	1.91030	2,000.456	21.84	0.76	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,034.59560	2.03460	1,943.73780	1.94374	2,034.596	21.90	0.77	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	251.67180	0.25167	288.39000	0.28839	251.672	21.99	0.23	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	200.16120	0.20016	230.40450	0.23040	200.161	22.64	0.18	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,936.06510	2.93607	2,831.13470	2.83113	2,936.065	23.46	0.86	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	124.54660	0.12455	140.77300	0.14077	124.547	24.85	0.12	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	81.17240	0.08117	98.60810	0.09861	81.172	26.94	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	80.64080	0.08064	97.99080	0.09799	80.641	26.94	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	55.52340	0.05552	68.59740	0.06860	55.523	26.94	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	42.86340	0.04286	53.56820	0.05357	42.863	26.94	0.04	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	10.00080	0.01000	13.32930	0.01333	10.001	26.94	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.04540	14.04540	14.17480	14.17480		18.83	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	718.65500	0.71865	671.08280	0.67108	718.655	18.67	0.45	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	183.93970	0.18394	205.28590	0.20529	183.940	23.73	0.16	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.07990	14.07990	14.20970	14.20970		18.91	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	815.46820	0.81547	763.91970	0.76392	815.468	18.91	0.48	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	235.49260	0.23549	264.89640	0.26490	235.493	22.98	0.19	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.22600	14.22600	14.35720	14.35720		18.95	0.00	709,094,970.00	49,845	148,994.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	687.68540	0.68769	643.48500	0.64349	687.685	18.29	0.40	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	709.10660	0.70911	663.90870	0.66391	709.107	18.36	0.41	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	844.20110	0.84420	793.08210	0.79308	844.201	18.73	0.45	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	885.65540	0.88566	832.82860	0.83283	885.655	18.84	0.46	0.00	0	1,400.00

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	14.23	Put	915.81240		0.91581		861.77310	0.86177	915.812	18.91	0.47	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,351.59140		1.35159		1,282.34980	1.28235	1,351.591	19.91	0.57	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,810.81750		1.81082		1,729.14410	1.72914	1,810.818	20.89	0.65	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	480.50820		0.48051		526.18100	0.52618	480.508	21.32	0.32	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,034.50820		2.03451		1,948.98100	1.94898	2,034.508	21.32	0.68	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	465.15460		0.46515		509.78800	0.50979	465.155	21.43	0.31	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	422.45840		0.42246		463.56340	0.46356	422.458	21.76	0.28	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	396.59390		0.39659		435.49700	0.43550	396.594	21.98	0.27	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	331.08560		0.33109		364.18870	0.36419	331.086	22.61	0.23	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	221.54330		0.22154		240.84310	0.24084	221.543	25.25	0.15	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	194.11520		0.19412		216.11840	0.21612	194.115	26.06	0.13	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	116.52780		0.11653		131.31920	0.13132	116.528	26.06	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.28750		14.28750		14.41930	14.41930		19.04	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	765.99480		0.76599		718.92620	0.71893	765.995	18.51	0.41	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	267.52240		0.26752		287.47920	0.28748	267.522	24.74	0.17	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.47030		14.47030		14.60370	14.60370		19.22	0.00	15,193,815.00	1,050	3,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	304.49590		0.30450		282.71220	0.28271	304.496	17.20	0.20	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	689.73420		0.68973		651.94010	0.65194	689.734	18.18	0.35	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.80880		14.80880		14.94050	14.94050		19.96	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.16020		15.16020		15.28840	15.28840		20.51	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.51160		15.51160		15.63630	15.63630		20.94	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	681.92010		0.68192		663.40380	0.66340	681.920	18.76	0.26	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.74190		13.74190		13.86850	13.86850		18.79	0.00	1,360,448.10	99	352.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.96560		13.96560		14.09420	14.09420		18.68	0.00	1,396,560.00	100	96.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.22600		14.22600		14.35720	14.35720		18.95	0.00	697,074.00	49	42.00
£ / R	On 05/10/2016	Any day expiry			17.60100		17.60100		17.72880	17.72880		15.42	0.00	0.00	0	117.00
£ / R	On 27/10/2016	Any day expiry			17.67950		17.67950		17.80940	17.80940		15.66	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.87850		17.87850		18.00760	18.00760		16.91	0.00	51,311,295.00	2,870	70,252.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	146.55450		0.14655		0.00000	0.00000	146.555	16.02	0.19	7,048,128.78	2,100	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	249.02470		0.24902		222.98680	0.22299	249.025	16.32	0.28	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	308.69950		0.30870		0.00000	0.00000	308.700	16.45	0.32	3,023,699.62	525	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.75	Put	507.10690		0.50711		460.89150	0.46089	507.107	16.80	0.45	0.00	0	1,100.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,557.68440		3.55768		3,432.74990	3.43275	3,557.684	20.76	0.96	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	10.78020		0.01078		15.18070	0.01518	10.780	28.71	0.01	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.20360		18.20360		18.33550	18.33550		17.52	0.00	0.00	0	3,580.00
£ / R	On 25/04/2017	Any day expiry			18.37160		18.37160		18.50540	18.50540		18.06	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.58350		18.58350		18.71890	18.71890			0.00	0.00	0	13,275.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.43150		19.43150		19.56630	19.56630		19.22	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13744		0.13744		0.13851	0.13851		20.07	0.00	0.00	0	11,449.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14025		0.14025		0.14134	0.14134		19.62	0.00	0.00	0	1,360.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14352		0.14352		0.14464	0.14464		19.81	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14664		0.14664		0.14777	0.14777		22.50	0.00	0.00	0	0.00
€ / R	On 30/09/2016	Any day expiry			15.15280		15.15280		15.37900	15.37900		17.69	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.36630		15.36630		15.59470	15.59470		17.52	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.44190		15.44190		15.67050	15.67050		17.77	0.00	3,628,846.50	235	47,053.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	213.47860		0.21348		267.32550	0.26733	213.479	19.76	0.26	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,610.14360		1.61014		1,420.71760	1.42072	1,610.144	20.51	0.81	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	1.54870		0.00155		2.09870	0.00210	1.549	25.88	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.75520		15.75520		15.98870	15.98870		17.95	0.00	0.00	0	8,345.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.12180		16.12180		16.36020	16.36020		18.20	0.00	515,897,600.00	32,000	77,532.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.47020		16.47020		16.71430	16.71430		18.40	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.89950		16.89950		17.14230	17.14230		19.15	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.54604		97.54604		97.33861	97.33861			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.61668		94.61668		94.40310	94.40310			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.38169		93.38169		93.16386	93.16386			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.47457		95.47457		95.25421	95.25421			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.14163		99.14163		98.92003	98.92003			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06861		100.06861		100.06861	100.06861			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00864		100.00864		100.00972	100.00972			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63401		99.63401		99.63484	99.63484			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.66580		99.66580		99.66621	99.66621			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.91659		99.91659		99.91661	99.91661			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.94388		99.94388		99.94381	99.94381			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.21584		99.21584		99.21508	99.21508			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.86558		98.86558		98.86349	98.86349			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.90482		98.90482		98.90392	98.90392			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.39000		99.39000		99.39000	99.39000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.69782		97.69782		97.66835	97.66835			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.02928		97.02928		96.99048	96.99048			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.32693		96.32693		96.27931	96.27931			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.59329		96.59329		96.53879	96.53879			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.82490		98.82490		98.76980	98.76980			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			507.62900		507.62900		507.78900	507.78900			0.00	5,076,290.00	1	9.00
AL37	On 02/02/2017	Index Future			517.37600		517.37600		517.54200	517.54200			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			589.05600		589.05600		589.77900	589.77900			0.00	5,890,560.00	1	2.00
AL7T	On 02/02/2017	Index Future			600.36600		600.36600		601.10700	601.10700			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			537.68600		537.68600		538.46900	538.46900			0.00	0.00	0	706.00

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
ALBI	On 02/02/2017	Index Future	548.01000		548.01000		548.81100	548.81100			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	558.94700		558.94700		559.77100	559.77100			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.50600		10.50600		10.57140	10.57140		13.72	0.00	357,204.00	34	12,668.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.65610		10.65610		10.72230	10.72230		13.77	0.00	0.00	0	3,292.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.83120		10.83120		10.89860	10.89860		14.45	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.99570		10.99570		11.06510	11.06510		14.84	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.23160		11.23160		11.29780	11.29780		15.58	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.37060		10.37060		10.53460	10.53460		14.46	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.54670		10.54670		10.71300	10.71300		14.64	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.75250		10.75250		10.92230	10.92230		16.88	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	682.16850		682.16850		682.16850	682.16850			0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future	42.60880		42.60880		42.60880	42.60880			0.00	0.00	0	30,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.20010		14.20010		14.40200	14.40200		17.32	0.00	0.00	0	1,858.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.50840		14.50840		14.71370	14.71370		17.80	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.86920		14.86920		15.07960	15.07960		18.63	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.04780		2.04780		2.06450	2.06450		16.08	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.07290		2.07290		2.08760	2.08760		15.77	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.09990		2.09990		2.11300	2.11300		17.21	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.04150		2.04150		2.05880	2.05880		17.51	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.07320		2.07320		2.10450	2.10450		15.16	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.11570		2.11570		2.14780	2.14780		15.32	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 03/11/2016	Bond Future		10.18748	79.66341		10.16805	79.79310			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future		10.26087	81.19328		10.24073	81.32594			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.32445	79.01939		10.30351	79.15570			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/11/2016	Bond Future		10.31097	84.11375		10.28643	84.30323			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future		10.37960	85.72929		10.35424	85.92280			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.44298	83.17787		10.41666	83.37643			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		535.28900	535.28900		535.94600	535.94600			0.00	0.00	0	422.00
GOVI	On 02/02/2017	GOVI		545.56700	545.56700		546.23900	546.23900			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI		556.45500	556.45500		557.14800	557.14800			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.77350	1.77350		1.78970	1.78970		17.90	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.80370	1.80370		1.82000	1.82000		18.29	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.83840	1.83840		1.85500	1.85500		18.76	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		128.51520	128.51520		128.51018	128.51018			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		108.15597	108.15597		108.15160	108.15160			0.00	0.00	0	4,686.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future		135.82686	135.82686		135.82181	135.82181			0.00	0.00	0	20,753.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future		132.54607	132.54607		133.67597	133.67597			0.00	0.00	0	17,594.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future		143.82369	143.82369		143.81762	143.81762			0.00	0.00	0	21,644.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future		249.45500	249.45500		249.60300	249.60300			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future		254.26100	254.26100		254.41200	254.41200			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future		259.35000	259.35000		259.50800	259.50800			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		676.20600	676.20600		676.41800	676.41800			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		689.31300	689.31300		689.53000	689.53000			0.00	0.00	0	155.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00

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 16/11/2016		Jibar Tradeable Future	7.36000	92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017		Jibar Tradeable Future	7.39000	92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017		Jibar Tradeable Future	7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.39000	92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 20/06/2018		Jibar Tradeable Future	7.98000	92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/12/2016		Foreign Exchange Future	0.13340	0.13340		0.13470	0.13470			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017		Foreign Exchange Future	0.13300	0.13300		0.13480	0.13480			0.00	0.00	0	0.00
KES / R	On 19/06/2017		Foreign Exchange Future	0.13360	0.13360		0.13490	0.13490			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016		Foreign Exchange Future	9.98570	9.98570		10.04370	10.04370		15.15	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017		Foreign Exchange Future	10.11940	10.11940		10.17750	10.17750		15.17	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017		Foreign Exchange Future	10.27600	10.27600		10.33500	10.33500		15.72	0.00	0.00	0	0.00
PULA / R	On 19/12/2016		Foreign Exchange Future	1.31330	1.31330		1.32290	1.32290			0.00	0.00	0	0.00
PULA / R	On 13/03/2017		Foreign Exchange Future	1.32580	1.32580		1.33470	1.33470			0.00	0.00	0	0.00
PULA / R	On 19/06/2017		Foreign Exchange Future	1.34120	1.34120		1.35000	1.35000			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016		Foreign Exchange Future	1.30100	1.30100		1.29850	1.29850			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017		Foreign Exchange Future	1.30350	1.30350		1.30090	1.30090			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017		Foreign Exchange Future	1.30630	1.30630		1.30380	1.30380			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016		Foreign Exchange Future	1.12370	1.12370		1.12990	1.12990			0.00	0.00	0	13,266.00
QUANTO € / \$	On 13/03/2017		Foreign Exchange Future	1.12810	1.12810		1.13440	1.13440			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017		Foreign Exchange Future	1.13330	1.13330		1.13950	1.13950			0.00	0.00	0	0.00
R186	On 03/11/2016		Bond Future	8.64699	116.32569		8.62709	116.46908		8.95	0.00	63,281,175.36	544	94,078.00
R186	On 03/11/2016	8.30	Call	418.24000	0.41824		465.09000	0.46509	418.240	8.81	0.23	0.00	0	150.00
R186	On 03/11/2016	8.52	Put	1,826.98000	1.82698		1,758.75000	1.75875	1,826.980	8.88	0.60	0.00	0	150.00
R186	On 03/11/2016	8.82	Put	793.92000	0.79392		761.28000	0.76128	793.920	8.99	0.35	0.00	0	150.00
R186	On 03/11/2016	8.90	Put	613.94000	0.61394		588.60000	0.58860	613.940	9.03	0.29	0.00	0	5,092.00
R186	On 03/11/2016	9.10	Put	301.95000	0.30195		289.89000	0.28989	301.950	9.15	0.17	0.00	0	108.00
R186	On 03/11/2016	9.20	Call	4,092.21000	4.09221		4,227.78000	4.22778	4,092.210	9.21	0.88	0.00	0	1,425.00
R186	On 03/11/2016	9.40	Call	5,336.01000	5.33601		5,476.54000	5.47654	5,336.010	9.32	0.94	0.00	0	1,425.00
R186	On 02/02/2017		Bond Future	8.68119	113.25668		8.66041	113.40341		9.08	0.00	0.00	0	0.00
R186	On 02/02/2017	8.00	Call	706.67000	0.70667		745.58000	0.74558	706.670	8.84	0.21	0.00	0	7,000.00
R186	On 02/02/2017	8.37	Call	1,468.64000	1.46864		1,532.05000	1.53205	1,468.640	8.96	0.37	0.00	0	500.00
R186	On 02/02/2017	8.43	Call	1,629.99000	1.62999		1,697.61000	1.69761	1,629.990	8.98	0.39	0.00	0	750.00
R186	On 02/02/2017	8.60	Call	2,145.95000	2.14595		2,225.48000	2.22548	2,145.950	9.03	0.47	0.00	0	7,000.00

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
R186	On 02/02/2017	Bond Future	8.87	Put	1,828.99000		1.82899	1,779.65000	1.77965	1,828.990		9.15	0.40	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,746.38000		1.74638	1,698.88000	1.69888	1,746.380		9.16	0.39	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	754.06000		0.75406	731.28000	0.73128	754.060		9.45	0.21	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	627.44000		0.62744	608.20000	0.60820	627.440		9.51	0.18	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.70579		115.51829	8.68395	115.66946			8.86	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			302.42081		302.42081	302.40934	302.40934				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			249.74838		249.74838	249.73850	249.73850				0.00	0.00	0	36,009.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			8.31171		98.74331	8.30193	98.78982			6.69	0.00	0.00	0	13,216.00
R2023	On 02/02/2017	Bond Future			8.34340		100.63963	8.33300	100.68750			6.43	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.35507		98.71478	8.34381	98.76495			6.41	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			7.38464		101.91620	7.41266	101.89332			0.90	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future			7.24282		103.87344	7.28204	103.85065			0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.53961		101.77277	6.60192	101.75087			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			9.01801		94.37818	8.99819	94.52147				0.00	188,756,360.00	2,000	26,853.00
R2030	On 02/02/2017	Bond Future			9.05589		92.18480	9.03535	92.33129				0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.08915		94.02594	9.06776	94.17654				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			9.12924		93.67471	9.10946	93.82827			12.79	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.17027		95.47363	9.14980	95.63068			12.48	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.20301		93.21959	9.18174	93.38098			12.80	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future			9.23521		98.51447	9.21041	98.72677				0.00	0.00	0	4,661.00
R2035	On 02/02/2017	Bond Future			9.27881		100.40631	9.25318	100.62329				0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.31122		97.90587	9.28469	98.12838				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			9.29344		95.10746	9.27873	95.23322			14.27	0.00	0.00	0	36,730.00
R2037	On 02/02/2017	Bond Future			9.33302		92.67768	9.31783	92.80628			14.64	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/05/2017	Bond Future		9.36856	94.52869		9.35278	94.66113		14.42	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		7.60510	103.80576		7.62628	103.76482		2.18	0.00	0.00	0	31,543.00
R204	On 02/02/2017	Bond Future		7.58036	101.75891		7.60429	101.71771		1.98	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.49973	103.79080		7.52670	103.75017		1.71	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future		9.33839	99.23145		9.31356	99.45985		14.97	0.00	119,077,740.00	1,200	4,523.00
R2040	On 02/02/2017	Bond Future		9.37795	96.63054		9.35236	96.86377		15.37	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.41356	98.56047		9.38709	98.79975		15.13	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		9.35783	96.39591		9.32794	96.67479		15.71	0.00	0.00	0	18,511.00
R2044	On 02/02/2017	Bond Future		9.39620	93.86566		9.36542	94.15043		16.15	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.43071	95.74048		9.39895	96.03216		15.91	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		9.32344	95.84850		9.29862	96.08715		16.34	0.00	0.00	0	62,123.00
R2048	On 02/02/2017	Bond Future		9.36327	97.68924		9.33771	97.93295		16.06	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.39322	95.19794		9.36685	95.44778		16.56	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future		7.83690	100.64280		7.83191	100.65650		3.38	0.00	0.00	0	52,034.00
R207	On 02/02/2017	Bond Future		7.83949	98.93305		7.83382	98.94753		3.19	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,762.51000	2.76251	2,776.97000	2.77697	2,762.510	3.36	0.92	0.00	0	62.00
R207	On 04/05/2017	Bond Future		7.82062	100.90864		7.81380	100.92475		2.89	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		7.75489	99.36410		7.74791	99.37922		2.70	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,530.64000	1.53064	1,542.00000	1.54200	1,530.640	2.73	0.65	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		8.03285	96.04137		8.02288	96.07665		4.81	0.00	0.00	0	30,810.00
R208	On 02/02/2017	Bond Future		8.05222	97.88580		8.04141	97.92224		4.48	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		8.04988	96.43621		8.03787	96.47467		4.33	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/11/2016	Bond Future			9.18719		74.28793		9.16739	74.42966		14.76	0.00	0.00	0	37,819.00
R209	On 03/11/2016	Bond Future	8.81	Call	428.06000		0.42806		474.54000	0.47454	428.060	14.55	0.22	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	532.55000		0.53255		586.03000	0.58603	532.550	14.58	0.26	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	1,988.79000		1.98879		1,921.43000	1.92143	1,988.790	14.66	0.61	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,943.66000		1.94366		1,877.54000	1.87754	1,943.660	14.66	0.60	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	916.44000		0.91644		882.75000	0.88275	916.440	14.84	0.37	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	2,360.13000		2.36013		2,475.22000	2.47522	2,360.130	14.92	0.69	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	660.70000		0.66070		636.44000	0.63644	660.700	14.94	0.29	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.22383		75.71454		9.20343	75.85940		14.51	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.25317		74.07455		9.23208	74.22325		14.92	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future			186.84222		186.84222		186.83485	186.83485			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			141.86075		141.86075		141.85387	141.85387			0.00	0.00	0	56.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/11/2016	Bond Future			147.84421		147.84421		147.83864	147.83864			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			9.03882		85.12588		9.01904	85.26497		12.43	0.00	0.00	0	42,426.00
R213	On 02/02/2017	Bond Future			9.07882		86.76062		9.05835	86.90284		12.17	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.10716		84.93946		9.08591	85.08558		12.50	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2016	Bond Future			9.27287		74.62040		9.24804	74.80685		15.65	0.00	125,959,235.20	1,688	29,928.00
R214	On 02/02/2017	Bond Future			9.31132		76.05342		9.28576	76.24388		15.39	0.00	1,122,396,372.36	14,758	7,379.00
R214	On 04/05/2017	Bond Future			9.33994		74.27232		9.31359	74.46752		15.86	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			24,067.72000		24,067.72000		24,327.31000	24,327.31000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
SGD / R	On 19/12/2016		Foreign Exchange Future	10.09710	10.09710	10.20500	10.20500		15.14	0.00	0.00	0	0.00
SGD / R	On 13/03/2017		Foreign Exchange Future	10.26570	10.26570	10.37390	10.37390		15.23	0.00	0.00	0	0.00
TRY / R	On 19/12/2016		Foreign Exchange Future	4.53730	4.53730	4.58250	4.58250		14.10	0.00	0.00	0	0.00
TRY / R	On 13/03/2017		Foreign Exchange Future	4.53670	4.53670	4.58170	4.58170		14.12	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.32300	1.32300	1.32580	1.32580			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.28950	1.28950	1.28500	1.28500			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017		Foreign Exchange Future	1.23010	1.23010	1.23050	1.23050			0.00	0.00	0	0.00
Total for Derivatives :											4,558,407,826.16	350,725	4,122,423.00
Grand Total:											4,558,407,826.16	350,725	4,122,423.00