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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/10/2016

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 04/10/2016	Any day expiry	13.63330	13.63330		13.67750	13.67750		22.80	0.00	0.00	0	0.00
\$ / R	On 05/10/2016	Any day expiry	13.68730	13.68730		13.67750	13.67750		22.50	0.00	0.00	0	56.00
\$ / R	On 05/10/2016	Any day expiry	13.43	Put	8.34190	0.00834	24.78400	0.02478	8.342	27.33	0.09	0	16,000.00
\$ / R	On 05/10/2016	Any day expiry	13.81	Put	156.62060	0.15662	182.58370	0.18258	156.621	28.18	0.73	0	5,000.00
\$ / R	On 07/10/2016	Any day expiry		13.68740	13.68740		13.67960	13.67960		24.45	0.00	0	1,200.00
\$ / R	On 07/10/2016	Any day expiry	13.85	Put	233.15360	0.23315	255.66320	0.25566	233.154	27.46	0.68	0	40,000.00
\$ / R	On 10/10/2016	Any day expiry		13.69360	13.69360		13.68610	13.68610		19.35	0.00	0	1,200.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	74.92620	0.07493	85.21030	0.08521	74.926	20.79	0.32	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	67.56470	0.06756	76.74790	0.07675	67.565	21.04	0.29	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	19.86310	0.01986	19.88360	0.01988	19.863	24.02	0.10	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry		13.69770	13.69770		13.69050	13.69050		18.99	0.00	0	0.00
\$ / R	On 13/10/2016	Any day expiry		13.69970	13.69970		13.69260	13.69260		19.04	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	12.87120	0.01287	19.59540	0.01960	12.871	21.77	0.06	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	753.17120	0.75317	766.99540	0.76700	753.171	21.77	0.94	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry		13.70180	13.70180		13.69540	13.69540		19.10	0.00	0	1,123.00
\$ / R	On 14/10/2016	Any day expiry	14.00	Call	72.25650	0.07226	87.22900	0.08723	72.256	20.14	0.26	0	46,000.00

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 19/10/2016	Any day expiry			13.71570	13.71570		13.70900	13.70900		18.46	0.00	0.00	0	0.00
\$ / R	14.58	Call	On 19/10/2016	Any day expiry	24.92110	0.02492	30.30020	0.03030	24.921	22.05	0.09	0.00	0	12,000.00			
\$ / R			On 21/10/2016	Any day expiry	13.72120	13.72120	13.71440	13.71440		18.38	0.00	0.00	0	0.00			
\$ / R	13.87	Put	On 21/10/2016	Any day expiry	307.52370	0.30752	325.96140	0.32596	307.524	18.97	0.60	0.00	0	10,000.00			
\$ / R			On 24/10/2016	Any day expiry	13.72960	13.72960	13.72260	13.72260		18.02	0.00	0.00	0	0.00			
\$ / R	13.40	Put	On 24/10/2016	Any day expiry	90.80000	0.09080	104.49130	0.10449	90.800	17.13	0.27	0.00	0	55,000.00			
\$ / R	13.54	Put	On 24/10/2016	Any day expiry	140.53050	0.14053	156.02600	0.15603	140.530	17.48	0.36	0.00	0	5,000.00			
\$ / R			On 26/10/2016	Any day expiry	13.73510	13.73510	13.72800	13.72800		18.02	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	1.05500	0.00106	1.21030	0.00121	1.055	23.71	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	134.21890	0.13422	148.46680	0.14847	134.219	17.48	0.34	0.00	0	150.00			
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	0.45090	0.00045	0.52590	0.00053	0.451	41.18	0.00	0.00	0	250.00			
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	0.38790	0.00039	0.45400	0.00045	0.388	41.18	0.00	0.00	0	150.00			
\$ / R			On 27/10/2016	Any day expiry	13.73790	13.73790	13.73070	13.73070		18.00	0.00	0.00	0	2,000.00			
\$ / R	13.25	Put	On 27/10/2016	Any day expiry	63.50550	0.06351	73.54640	0.07355	63.506	16.99	0.19	0.00	0	9,960.00			
\$ / R	14.25	Put	On 27/10/2016	Any day expiry	604.97040	0.60497	619.44140	0.61944	604.970	19.75	0.76	0.00	0	2,000.00			
\$ / R	14.96	Call	On 27/10/2016	Any day expiry	17.91130	0.01791	19.74120	0.01974	17.911	21.26	0.06	0.00	0	2,000.00			
\$ / R	15.06	Put	On 27/10/2016	Any day expiry	1,335.93320	1.33593	1,344.49190	1.34449	1,335.933	21.42	0.95	0.00	0	9,960.00			
\$ / R	16.14	Call	On 27/10/2016	Any day expiry	2.39980	0.00240	2.88360	0.00288	2.400	26.35	0.01	0.00	0	9,960.00			
\$ / R			On 28/10/2016	Any day expiry	13.74070	13.74070	13.73340	13.73340		18.00	0.00	0.00	0	3,640.00			
\$ / R			On 01/11/2016	Any day expiry	13.75180	13.75180	13.74430	13.74430		17.66	0.00	0.00	0	0.00			
\$ / R	13.63	Put	On 01/11/2016	Any day expiry	207.48920	0.20749	220.40700	0.22041	207.489	17.45	0.42	0.00	0	15,400.00			
\$ / R	13.75	Call	On 01/11/2016	Any day expiry	269.25570	0.26926	275.58200	0.27558	269.256	17.66	0.51	0.00	0	15,400.00			
\$ / R			On 07/11/2016	Any day expiry	13.76850	13.76850	13.76070	13.76070		19.08	0.00	0.00	0	257.00			
\$ / R	14.95	Put	On 07/11/2016	Any day expiry	1,237.78010	1.23778	1,249.90320	1.24990	1,237.780	22.61	0.88	0.00	0	8,695.00			
\$ / R	16.36	Call	On 07/11/2016	Any day expiry	4.67840	0.00468	5.70010	0.00570	4.678	24.98	0.01	0.00	0	8,695.00			
\$ / R			On 10/11/2016	Any day expiry	13.77630	13.77630	13.76860	13.76860		19.01	0.00	0.00	0	0.00			
\$ / R	13.60	Call	On 10/11/2016	Any day expiry	421.78450	0.42178	428.51760	0.42852	421.784	18.76	0.60	0.00	0	20,000.00			
\$ / R	14.25	Call	On 10/11/2016	Any day expiry	175.98730	0.17599	183.90880	0.18391	175.987	20.51	0.31	0.00	0	30,000.00			
\$ / R			On 15/11/2016	Any day expiry	13.78950	13.78950	13.78190	13.78190		18.79	0.00	0.00	0	2,120.00			
\$ / R			On 16/11/2016	Any day expiry	13.79210	13.79210	13.78460	13.78460		18.78	0.00	0.00	0	1,000.00			
\$ / R			On 17/11/2016	Any day expiry	13.79470	13.79470	13.78720	13.78720		18.76	0.00	0.00	0	0.00			
\$ / R	13.26	Put	On 17/11/2016	Any day expiry	132.00310	0.13200	144.84210	0.14484	132.003	17.80	0.25	0.00	0	9,615.00			
\$ / R	15.60	Put	On 17/11/2016	Any day expiry	1,837.40270	1.83740	1,849.46620	1.84947	1,837.403	23.13	0.93	0.00	0	9,615.00			
\$ / R	17.09	Call	On 17/11/2016	Any day expiry	4.92880	0.00493	5.82930	0.00583	4.929	26.62	0.01	0.00	0	9,615.00			
\$ / R			On 28/11/2016	Any day expiry	13.82360	13.82360	13.81650	13.81650		18.29	0.00	0.00	0	390.00			
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	5.86480	0.00586	7.38180	0.00738	5.865	19.25	0.02	0.00	0	250.00			
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	235.75680	0.23576	253.87330	0.25387	235.757	17.76	0.35	0.00	0	150.00			
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	0.21790	0.00022	0.17080	0.00017	0.218	26.49	0.00	0.00	0	400.00			
\$ / R			On 12/12/2016	Any day expiry	13.86110	13.86110	13.85430	13.85430		18.59	0.00	0.00	0	0.00			
\$ / R	14.75	Put	On 12/12/2016	Any day expiry	1,078.20680	1.07821	1,094.29330	1.09429	1,078.207	20.83	0.74	0.00	0	15,000.00			
\$ / R			On 13/12/2016	Any day expiry	13.86380	13.86380	13.85710	13.85710		18.59	0.00	0.00	0	250.00			
\$ / R			On 14/12/2016	Any day expiry	13.86650	13.86650	13.85980	13.85980		18.58	0.00	0.00	0	251.00			
\$ / R			On 19/12/2016	Foreign Exchange Future	13.88020	13.88020	13.87350	13.87350		18.85	0.00	692,497,058.20	49,891	418,136.00			
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	14.14980	0.01415	15.70090	0.01570	14.150	19.24	0.03	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	12.59	Put	53.60500		0.05361		58.54720	0.05855	53.605	17.23	0.10	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	76.23720		0.07624		82.41790	0.08242	76.237	17.35	0.13	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	124.95260		0.12495		133.19910	0.13320	124.953	17.54	0.20	0.00	0	152,170.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	184.82760		0.18483		194.93840	0.19494	184.828	17.77	0.26	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	766.38530		0.76639		770.81440	0.77081	766.385	17.97	0.70	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	226.18530		0.22619		237.31440	0.23731	226.185	17.97	0.30	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	229.87100		0.22987		241.08230	0.24108	229.871	17.99	0.30	5,022,754.97	1,200	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	289.55760		0.28956		301.92850	0.30193	289.558	18.25	0.35	0.00	0	25,686.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	562.15580		0.56216		569.13560	0.56914	562.156	18.59	0.58	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	381.95580		0.38196		395.63560	0.39564	381.956	18.59	0.42	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	407.30060		0.40730		421.25950	0.42126	407.301	18.68	0.44	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	417.68540		0.41769		431.75140	0.43175	417.685	18.71	0.45	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	429.56040		0.42956		437.66860	0.43767	429.560	19.20	0.48	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	549.36040		0.54936		564.16860	0.56417	549.360	19.20	0.52	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	410.75540		0.41076		418.94160	0.41894	410.755	19.32	0.46	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	399.84300		0.39984		408.06720	0.40807	399.843	19.39	0.45	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	396.26800		0.39627		404.50090	0.40450	396.268	19.41	0.45	7,460,066.11	1,200	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	612.52050		0.61252		627.46390	0.62746	612.521	19.44	0.55	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	625.51760		0.62552		640.48000	0.64048	625.518	19.49	0.56	12,348,739.01	1,600	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	365.41180		0.36541		373.71510	0.37372	365.412	19.63	0.42	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	678.67260		0.67867		693.68180	0.69368	678.673	19.67	0.58	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	712.81110		0.71281		727.83070	0.72783	712.811	19.79	0.60	0.00	0	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	747.62800		0.74763		762.64320	0.76264	747.628	19.91	0.61	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	768.83610		0.76884		783.83970	0.78384	768.836	19.98	0.62	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	316.15540		0.31616		324.45730	0.32446	316.155	20.01	0.38	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	855.92140		0.85592		870.84270	0.87084	855.921	20.27	0.65	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	273.42270		0.27342		281.59030	0.28159	273.423	20.38	0.34	0.00	0	1,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	893.22270		0.89322		908.09030	0.90809	893.223	20.38	0.66	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	992.75150		0.99275		1,007.42050	1.00742	992.751	20.69	0.70	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	1,016.21710		1.01622		1,030.82860	1.03083	1,016.217	20.76	0.70	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	230.05980		0.23006		237.91550	0.23792	230.060	20.83	0.29	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,047.78040		1.04778		1,062.31560	1.06232	1,047.780	20.85	0.71	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,128.01610		1.12802		1,142.34060	1.14234	1,128.016	21.09	0.73	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	197.21730		0.19722		204.70410	0.20470	197.217	21.23	0.26	2,828,206.08	800	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	173.85240		0.17385		180.99600	0.18100	173.852	21.55	0.23	0.00	0	6,805.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,293.65240		1.29365		1,307.49600	1.30750	1,293.652	21.55	0.77	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	158.96460		0.15896		165.84980	0.16585	158.965	21.79	0.21	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	145.43130		0.14543		152.05080	0.15205	145.431	22.02	0.20	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,465.23130		1.46523		1,478.55080	1.47855	1,465.231	22.02	0.80	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,473.94810		1.47395		1,487.24010	1.48724	1,473.948	22.05	0.80	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	135.32250		0.13532		141.72290	0.14172	135.323	22.20	0.18	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	121.11710		0.12112		127.18050	0.12718	121.117	22.44	0.17	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,640.91710		1.64092		1,653.68050	1.65368	1,640.917	22.44	0.83	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	112.52100		0.11252		118.35860	0.11836	112.521	22.60	0.16	0.00	0	3,000.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,730.27350	1.73027	1,742.75680	1.74276	1,730.274	22.64	0.85	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,793.41170	1.79341	1,805.70000	1.80570	1,793.412	22.77	0.85	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,893.52450	1.89352	1,905.51280	1.90551	1,893.525	22.99	0.87	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,003.87750	2.00388	2,015.54640	2.01555	2,003.878	23.23	0.88	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	80.37780	0.08038	85.21620	0.08522	80.378	23.33	0.12	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	70.29490	0.07029	74.75680	0.07476	70.295	23.63	0.10	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,190.09490	2.19009	2,201.25680	2.20126	2,190.095	23.63	0.90	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	63.77780	0.06378	67.97680	0.06798	63.778	23.85	0.09	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	53.56200	0.05356	57.31340	0.05731	53.562	24.24	0.08	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,636.49050	2.63649	2,646.61130	2.64661	2,636.490	24.56	0.93	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,694.17220	2.69417	2,704.17680	2.70418	2,694.172	24.68	0.93	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	43.62830	0.04363	46.89470	0.04689	43.628	24.72	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,848.46150	2.84846	2,858.26170	2.85826	2,848.462	24.98	0.94	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	36.06570	0.03607	39.09930	0.03910	36.066	25.12	0.06	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	31.97200	0.03197	34.88720	0.03489	31.972	25.37	0.05	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	30.63640	0.03064	33.50930	0.03351	30.636	25.46	0.05	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	29.61310	0.02961	32.45100	0.03245	29.613	25.53	0.05	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	21.41140	0.02141	23.91510	0.02392	21.411	26.23	0.03	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	19.58610	0.01959	21.99820	0.02200	19.586	26.42	0.03	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	17.23930	0.01724	19.52080	0.01952	17.239	26.71	0.03	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	16.83580	0.01684	19.09400	0.01909	16.836	26.76	0.03	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	13.24340	0.01324	15.26460	0.01526	13.243	27.31	0.02	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	12.32260	0.01232	14.24060	0.01424	12.323	27.31	0.02	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	11.74230	0.01174	13.59390	0.01359	11.742	27.31	0.02	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	11.46190	0.01146	13.28100	0.01328	11.462	27.31	0.02	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	4.39280	0.00439	5.27480	0.00527	4.393	27.31	0.01	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	3.91350	0.00391	4.71980	0.00472	3.914	27.31	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	3.81390	0.00381	4.60420	0.00460	3.814	27.31	0.01	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	3.14020	0.00314	3.81900	0.00382	3.140	27.31	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	2.75570	0.00276	3.36810	0.00337	2.756	27.31	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	1.51580	0.00152	1.89580	0.00190	1.516	27.31	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	1.41710	0.00142	1.77690	0.00178	1.417	27.31	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	1.30670	0.00131	1.64360	0.00164	1.307	27.31	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	1.08020	0.00108	1.36880	0.00137	1.080	27.31	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.90410	0.00090	1.15360	0.00115	0.904	27.31	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.80980	0.00081	1.03770	0.00104	0.810	27.31	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.66710	0.00067	0.86140	0.00086	0.667	27.31	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.61360	0.00061	0.79500	0.00080	0.614	27.31	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.28630	0.00029	0.38220	0.00038	0.286	27.31	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.17540	0.00018	0.23890	0.00024	0.175	27.31	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.16080	0.00016	0.21970	0.00022	0.161	27.31	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.88570	13.88570	13.87900	13.87900		18.94	0.00	0.00	0	720.00
\$ / R	On 13/01/2017	Any day expiry			13.94820	13.94820	13.94180	13.94180		18.72	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	548.76340	0.54876	560.70350	0.56070	548.763	18.72	0.48	0.00	0	2,000.00

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 13/01/2017	Any day expiry	16.17	Call	100.84310	0.10084	105.30390	0.10530	100.843	23.23	0.13	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			13.98040	13.98040	13.97430	13.97430		18.75	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	652.24990	0.65225	664.65710	0.66466	652.250	18.96	0.51	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	149.00810	0.14901	153.97580	0.15398	149.008	22.52	0.17	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.10650	14.10650	14.10160	14.10160		18.79	0.00	344,918,031.50	24,451	108,386.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	68.11410	0.06811	71.80510	0.07181	68.114	16.97	0.09	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	217.57840	0.21758	226.80060	0.22680	217.578	17.34	0.22	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	696.09250	0.69609	707.88510	0.70789	696.093	18.79	0.47	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	883.36860	0.88337	895.00230	0.89500	883.369	19.33	0.54	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,053.57190	1.05357	1,064.90880	1.06491	1,053.572	19.78	0.59	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,491.39190	1.49139	1,501.73740	1.50174	1,491.392	20.89	0.69	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,596.17810	1.59618	1,606.27260	1.60627	1,596.178	21.15	0.70	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,876.82450	1.87682	1,886.30010	1.88630	1,876.825	21.73	0.75	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,910.44190	1.91044	1,919.84560	1.91985	1,910.442	21.79	0.75	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	267.66160	0.26766	272.06080	0.27206	267.662	21.88	0.24	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	211.62230	0.21162	215.30950	0.21531	211.622	22.53	0.19	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,802.52790	2.80253	2,810.30150	2.81030	2,802.528	23.34	0.85	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	126.55130	0.12655	128.67580	0.12868	126.551	24.59	0.12	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	87.55550	0.08756	88.63400	0.08863	87.555	27.18	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	86.98190	0.08698	88.05640	0.08806	86.982	27.18	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	59.87080	0.05987	60.73340	0.06073	59.871	27.18	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	46.19840	0.04620	46.93150	0.04693	46.198	27.18	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	10.71850	0.01072	10.98170	0.01098	10.718	27.18	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.18700	14.18700	14.18260	14.18260		18.88	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	634.83300	0.63483	646.98470	0.64698	634.833	18.47	0.42	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	188.37210	0.18837	190.46500	0.19047	188.372	23.44	0.16	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.22180	14.22180	14.21730	14.21730		18.85	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	727.19150	0.72719	739.13470	0.73913	727.191	18.69	0.45	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	246.56240	0.24656	249.39550	0.24940	246.562	22.81	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.36920	14.36920	14.36440	14.36440		18.89	0.00	1,321,966.40	92	149,226.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	611.25610	0.61126	621.03420	0.62103	611.256	18.08	0.37	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	631.47480	0.63147	641.27390	0.64127	631.475	18.14	0.38	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	759.65760	0.75966	769.48280	0.76948	759.658	18.51	0.42	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	799.18920	0.79919	808.99960	0.80900	799.189	18.62	0.44	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	827.99990	0.82800	837.79480	0.83779	828.000	18.70	0.44	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,248.25360	1.24825	1,257.63860	1.25764	1,248.254	19.70	0.55	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,696.27710	1.69628	1,705.00430	1.70500	1,696.277	20.68	0.64	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	506.15260	0.50615	509.73450	0.50973	506.153	21.13	0.33	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,916.95260	1.91695	1,925.33450	1.92533	1,916.953	21.13	0.67	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	489.98360	0.48998	493.47380	0.49347	489.984	21.25	0.32	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	444.44720	0.44445	447.66080	0.44766	444.447	21.58	0.30	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	416.87770	0.41688	419.90280	0.41990	416.878	21.80	0.28	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	347.09390	0.34709	349.58570	0.34959	347.094	22.45	0.24	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	228.37380	0.22837	229.33830	0.22934	228.374	25.05	0.16	0.00	0	1,297.00

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	18.65	Call	205.00270	0.20500	205.52680	0.20553	205.003	26.08	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	122.92560	0.12293	123.36980	0.12337	122.926	26.08	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.43090	14.43090	14.42600	14.42600		18.93	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	680.46830	0.68047	692.48110	0.69248	680.468	18.15	0.39	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	269.60690	0.26961	272.53170	0.27253	269.607	24.33	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.61400	14.61400	14.60880	14.60880		19.04	0.00	0.00	0	3,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	250.28830	0.25029	259.63960	0.25964	250.288	16.68	0.18	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	614.01920	0.61402	624.73500	0.62474	614.019	17.86	0.33	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.93980	14.93980	14.93750	14.93750		19.71	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.28550	15.28550	15.28560	15.28560		20.19	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.63120	15.63120	15.63360	15.63360		20.65	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	611.60170	0.61160	622.47230	0.62247	611.602	18.25	0.24	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.88020	13.88020	13.87350	13.87350		18.85	0.00	347,005.00	25	377.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.10650	14.10650	14.10160	14.10160		18.79	0.00	70,532.50	5	96.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.36920	14.36920	14.36440	14.36440		18.89	0.00	0.00	0	48.00
£ / R	On 05/10/2016	Any day expiry			17.46200	17.46200	17.56100	17.56100		11.97	0.00	0.00	0	117.00
£ / R	On 27/10/2016	Any day expiry			17.53140	17.53140	17.63510	17.63510		16.50	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.73330	17.73330	17.84010	17.84010		16.96	0.00	270,964,824.00	15,280	75,925.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	161.50250	0.16150	143.25240	0.14325	161.503	16.13	0.21	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	274.67090	0.27467	248.19780	0.24820	274.671	16.45	0.31	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	340.18010	0.34018	308.78110	0.30878	340.180	16.59	0.36	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.75	Put	556.06430	0.55606	510.71180	0.51071	556.064	16.96	0.49	0.00	0	1,100.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	584.83740	0.58484	536.84770	0.53685	584.837	17.04	0.50	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	706.95270	0.70695	651.67950	0.65168	706.953	17.33	0.56	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,699.57320	3.69957	3,592.91020	3.59291	3,699.573	21.99	0.97	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	6.73210	0.00673	8.75540	0.00876	6.732	28.95	0.01	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.05410	18.05410	18.16550	18.16550		17.65	0.00	9,135,374.60	506	3,639.00
£ / R	On 25/04/2017	Any day expiry			18.22000	18.22000	18.33310	18.33310		18.07	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.43010	18.43010	18.54410	18.54410			0.00	37,173,511.70	2,017	15,275.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.25130	19.25130	19.37390	19.37390		19.10	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13543	0.13543	0.13702	0.13702		22.50	0.00	138,141.66	1,020	16,428.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13817	0.13817	0.13981	0.13981		22.16	0.00	0.00	0	1,433.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14143	0.14143	0.14310	0.14310		22.07	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14450	0.14450	0.14620	0.14620		23.40	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.33870	15.33870	15.29950	15.29950		18.46	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.45520	15.45520	15.53480	15.53480		17.44	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.53470	15.53470	15.61550	15.61550		17.46	0.00	27,791,578.30	1,789	50,373.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	206.95490	0.20695	235.90390	0.23590	206.955	19.31	0.26	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,509.10710	1.50911	1,450.28040	1.45028	1,509.107	20.08	0.81	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	1.21290	0.00121	1.66610	0.00167	1.213	26.01	0.00	0.00	0	2,961.00

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 13/03/2017	Foreign Exchange Future		15.84950	15.84950		15.93510	15.93510		17.61	0.00	9,509,700.00	600	8,000.00
€ / R	On 19/06/2017	Foreign Exchange Future		16.21920	16.21920		16.30590	16.30590		17.85	0.00	4,362,964.80	269	77,537.00
€ / R	On 18/09/2017	Foreign Exchange Future		16.56810	16.56810		16.65630	16.65630		18.06	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.98650	16.98650		17.07900	17.07900		18.73	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		96.87391	96.87391		97.03779	97.03779			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		93.92749	93.92749		94.09014	94.09014			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		92.68283	92.68283		92.84141	92.84141			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		94.77298	94.77298		94.92764	94.92764			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		98.44177	98.44177		98.59473	98.59473			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.06862	100.06862		100.06862	100.06862			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.01208	100.01208		100.00990	100.00990			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.63742	99.63742		99.63179	99.63179			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.66793	99.66793		99.66358	99.66358			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.91819	99.91819		99.91299	99.91299			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.94606	99.94606		99.94108	99.94108			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.21650	99.21650		99.20917	99.20917			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.86430	98.86430		98.85524	98.85524			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.90235	98.90235		98.88686	98.88686			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.38000	99.38000		99.37000	99.37000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.52589	97.52589		97.53330	97.53330			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.83094	96.83094		96.84072	96.84072			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.10166	96.10166		96.11472	96.11472			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.33935	96.33935		96.35933	96.35933			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.55171	98.55171		98.58187	98.58187			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future		508.63700	508.63700		508.31600	508.31600			0.00	5,086,370.00	1	9.00
AL37	On 02/02/2017	Index Future		518.38000	518.38000		518.05600	518.05600			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future		592.14600	592.14600		591.01100	591.01100			0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future		603.48900	603.48900		602.33500	602.33500			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future		540.82000	540.82000		538.96600	538.96600			0.00	0.00	0	712.00
ALBI	On 02/02/2017	Index Future		551.17900	551.17900		549.29400	549.29400			0.00	0.00	0	2.00
ALBI	On 04/05/2017	Index Future		562.14200	562.14200		560.23000	560.23000			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.59570	10.59570		10.61960	10.61960		13.86	0.00	10,595.70	1	12,174.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.74810	10.74810		10.77370	10.77370		13.85	0.00	0.00	0	3,417.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.92520	10.92520		10.95090	10.95090		14.34	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.08990	11.08990		11.11590	11.11590		14.67	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.31660	11.31660		11.34500	11.34500		15.29	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.54890		10.54890		10.57440	10.57440		14.79	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.72790		10.72790		10.75540	10.75540		14.91	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.93640		10.93640		10.96470	10.96470		15.17	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	668.43100		668.43100		675.99780	675.99780			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.20980		14.20980		14.32860	14.32860		17.22	0.00	0.00	0	2,171.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.51850		14.51850		14.64110	14.64110		17.87	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.87720		14.87720		15.00530	15.00530		18.68	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.06530		2.06530		2.06740	2.06740		16.18	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.08970		2.08970		2.09240	2.09240		16.37	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.11740		2.11740		2.12020	2.12020		17.05	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.05920		2.05920		2.06120	2.06120		17.58	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.08980		2.08980		2.09890	2.09890		15.67	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.13210		2.13210		2.14180	2.14180		15.75	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	10.10085		80.24414		10.15224	79.89887			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.17196		81.78149		10.22495	81.43012			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.23351		79.61398		10.28795	79.25723			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	10.21883		84.82900		10.28023	84.35122			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.28511		86.45420		10.34836	85.96777			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.34629		83.91130		10.41130	83.41696			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 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	538.11100		538.11100		536.56500	536.56500			0.00	0.00	0	413.00
GOVI	On 02/02/2017	GOVI	548.41900		548.41900		546.84600	546.84600			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	559.32700		559.32700		557.73400	557.73400			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.79110		1.79110		1.79010	1.79010		18.50	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.82180		1.82180		1.82100	1.82100		18.09	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.85650		1.85650		1.85590	1.85590		18.45	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.50680		128.50680		128.49241	128.49241			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	108.23179		108.23179		108.21972	108.21972			0.00	0.00	0	4,678.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future	135.69020		135.69020		135.67508	135.67508			0.00	0.00	0	20,563.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future	133.77724		133.77724		133.76190	133.76190			0.00	0.00	0	17,476.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future	143.92613		143.92613		143.90959	143.90959			0.00	0.00	0	21,628.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future	249.68100		249.68100		249.58800	249.58800			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future	254.47800		254.47800		254.38600	254.38600			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.55500		259.55500		259.46600	259.46600			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	676.78500		676.78500		676.52500	676.52500			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	689.89700		689.89700		689.63300	689.63300			0.00	0.00	0	155.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.36000		92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.44000		92.56000		7.44000	92.56000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.44000		92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00

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 19/09/2018	Jibar Tradeable Future			7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13530		0.13530		0.13490	0.13490			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13530		0.13530		0.13500	0.13500			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13430		0.13430		0.13540	0.13540			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.04030		10.04030		10.04770	10.04770		15.06	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.17430		10.17430		10.18410	10.18410		15.06	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.33100		10.33100		10.34180	10.34180		15.64	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.31950		1.31950		1.32360	1.32360			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33160		1.33160		1.33590	1.33590			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.34690		1.34690		1.35140	1.35140			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.27760		1.27760		1.28590	1.28590			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.27980		1.27980		1.28820	1.28820			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.28260		1.28260		1.29100	1.29100			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11920		1.11920		1.12560	1.12560			0.00	0.00	0	13,266.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12360		1.12360		1.13000	1.13000			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.12870		1.12870		1.13520	1.13520			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.56295		116.93292		8.59379	116.70957		8.93	0.00	638,570,676.12	5,461	86,985.00
R186	On 03/11/2016	Bond Future	8.30	Call	469.64000		0.46964		428.70000	0.42870	469.640	8.86	0.26	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	1,359.81000		1.35981		1,502.36000	1.50236	1,359.810	8.94	0.54	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	504.26000		0.50426		584.01000	0.58401	504.260	9.11	0.27	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	370.03000		0.37003		434.87000	0.43487	370.030	9.16	0.21	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	156.85000		0.15685		191.92000	0.19192	156.850	9.28	0.10	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,592.68000		4.59268		4,393.82000	4.39382	4,592.680	9.34	0.93	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,890.71000		5.89071		5,678.13000	5.67813	5,890.710	9.45	0.97	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.59454		113.87026		8.62651	113.64335		9.05	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	806.34000		0.80634		760.36000	0.76036	806.340	8.89	0.24	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,653.44000		1.65344		1,572.94000	1.57294	1,653.440	9.01	0.40	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,830.80000		1.83080		1,744.05000	1.74405	1,830.800	9.03	0.43	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	2,401.57000		2.40157		2,296.67000	2.29667	2,401.570	9.11	0.51	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,559.56000		1.55956		1,653.27000	1.65327	1,559.560	9.27	0.36	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,485.38000		1.48538		1,576.08000	1.57608	1,485.380	9.29	0.35	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	612.21000		0.61221		660.17000	0.66017	612.210	9.58	0.18	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	504.29000		0.50429		545.64000	0.54564	504.290	9.64	0.15	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.61674		116.13638		8.64967	115.90728		8.83	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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/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	302.99325		302.99325		302.59537	302.59537			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	249.92447		249.92447		249.89643	249.89643			0.00	0.00	0	35,841.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future	8.25289	99.02346			8.26858	98.94864		6.67	0.00	0.00	0	13,335.00
R2023	On 02/02/2017	Bond Future	8.28245	100.92056			8.29883	100.84497		6.41	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future	8.29233	98.99477			8.30915	98.91961		6.39	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future	7.41599	101.89060			7.37695	101.92248		0.89	0.00	81,512,480.00	800	23,644.00
R203	On 02/02/2017	Bond Future	7.29583	103.84264			7.23871	103.87582		0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	6.64840	101.73453			6.54633	101.77040		0.38	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future	8.94408	94.91422			8.98499	94.61707			0.00	0.00	0	26,853.00
R2030	On 02/02/2017	Bond Future	8.98013	92.72672			9.02231	92.42446			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.01177	94.57239			9.05508	94.26599			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	9.05007	94.29156			9.10111	93.89321		12.72	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future	9.08918	96.09801			9.14173	95.69270		12.44	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.12022	93.85005			9.17416	93.43859		12.77	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future	9.15083	99.23973			9.20693	98.75662			0.00	2,679,472.71	27	4,822.00
R2035	On 02/02/2017	Bond Future	9.19238	101.14099			9.25011	100.64933			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.22303	98.64856			9.28223	98.14906			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	9.20941	95.82943			9.26544	95.34707		14.24	0.00	0.00	0	36,730.00
R2037	On 02/02/2017	Bond Future	9.24706	93.40912			9.30464	92.91818		14.61	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.28087	95.26839			9.33989	94.76953		14.38	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future	7.61595	103.78479			7.59507	103.82516		2.16	0.00	0.00	0	31,543.00
R204	On 02/02/2017	Bond Future	7.59551	101.73283			7.57122	101.77465		1.97	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.52194	103.75734			7.49228	103.80203		1.69	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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	9.26448	99.91390		9.32050	99.39593		14.93	0.00	0.00	0	4,623.00
R2040	On 02/02/2017		Bond Future	9.30243	97.32147		9.35998	96.79422		15.32	0.00	0.00	0	0.00
R2040	On 04/05/2017		Bond Future	9.33662	99.25867		9.39558	98.72290		15.08	0.00	0.00	0	0.00
R2040	On 31/01/2040		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2016		Bond Future	9.27394	97.18217		9.34003	96.56182		15.65	0.00	0.00	0	18,511.00
R2044	On 02/02/2017		Bond Future	9.31045	94.66265		9.37830	94.03109		16.09	0.00	0.00	0	0.00
R2044	On 04/05/2017		Bond Future	9.34331	96.54690		9.41282	95.90459		15.85	0.00	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2016		Bond Future	9.23439	96.70971		9.29544	96.11781		16.28	0.00	3,965,098.11	41	62,082.00
R2048	On 02/02/2017		Bond Future	9.27222	98.56248		9.33489	97.95990		15.99	0.00	0.00	0	0.00
R2048	On 04/05/2017		Bond Future	9.30044	96.08218		9.36456	95.46953		16.49	0.00	0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/11/2016		Bond Future	7.78956	100.77286		7.81036	100.71569		3.36	0.00	0.00	0	58,834.00
R207	On 02/02/2017		Bond Future	7.78945	99.06100		7.81196	99.00341		3.17	0.00	0.00	0	0.00
R207	On 02/02/2017	8.91	Call	2,873.91000	2.87391		2,821.39000	2.82139	2,873.910	3.37	0.93	0.00	0	62.00
R207	On 04/05/2017		Bond Future	7.76824	101.03247		7.79223	100.97573		2.87	0.00	0.00	0	0.00
R207	On 03/08/2017		Bond Future	7.70007	99.48295		7.72682	99.42493		2.68	0.00	0.00	0	0.00
R207	On 03/08/2017	8.19	Call	1,611.29000	1.61129		1,574.26000	1.57426	1,611.290	2.77	0.67	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	7.98472	96.21184		8.00039	96.15630		4.79	0.00	0.00	0	30,986.00
R208	On 02/02/2017		Bond Future	8.00203	98.05512		8.01861	97.99915		4.47	0.00	0.00	0	0.00
R208	On 04/05/2017		Bond Future	7.99802	96.60242		8.01522	96.54725		4.31	0.00	0.00	0	0.00
R208	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2016		Bond Future	9.10343	74.89028		9.15434	74.52329		14.73	0.00	1,198,244.48	16	37,782.00
R209	On 03/11/2016	8.81	Call	470.73000	0.47073		399.27000	0.39927	470.730	14.64	0.25	0.00	0	345.00
R209	On 03/11/2016	8.87	Call	592.05000	0.59205		505.45000	0.50545	592.050	14.67	0.30	0.00	0	250.00
R209	On 03/11/2016	9.04	Put	1,512.51000	1.51251		1,742.69000	1.74269	1,512.510	14.77	0.55	0.00	0	345.00
R209	On 03/11/2016	9.05	Put	1,472.30000	1.47230		1,699.27000	1.69927	1,472.300	14.78	0.54	0.00	0	250.00
R209	On 03/11/2016	9.34	Put	605.51000	0.60551		739.18000	0.73918	605.510	15.04	0.29	0.00	0	345.00
R209	On 03/11/2016	9.42	Call	2,694.85000	2.69485		2,438.48000	2.43848	2,694.850	15.12	0.76	0.00	0	120.00
R209	On 03/11/2016	9.45	Put	408.96000	0.40896		511.50000	0.51150	408.960	15.14	0.22	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 02/02/2017	Bond Future	9.13826		76.32504		9.19049	75.95150		14.48	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future	9.16599		74.69219		9.21943	74.31267		14.91	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future	186.41581		186.41581		186.39484	186.39484			0.00	1,118,494.86	6	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	141.96917		141.96917		141.95194	141.95194			0.00	283,938.34	2	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	148.09163		148.09163		148.07537	148.07537			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	8.96478		85.64815		9.01075	85.32335		12.40	0.00	0.00	0	42,426.00
R213	On 02/02/2017	Bond Future	9.00301		87.28902		9.05034	86.95858		12.15	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.02986		85.47270		9.07839	85.13738		12.48	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2016	Bond Future	9.18394		75.29176		9.24496	74.83004		15.62	0.00	0.00	0	29,928.00
R214	On 02/02/2017	Bond Future	9.22045		76.73418		9.28305	76.26412		15.36	0.00	0.00	0	7,379.00
R214	On 04/05/2017	Bond Future	9.24740		74.96161		9.31141	74.48371		15.83	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	24,162.82000	24,162.82000		24,257.79000	24,257.79000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.13640	10.13640		10.16350	10.16350			15.35	0.00	0.00	0	440.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.30350	10.30350		10.33210	10.33210			15.38	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.49100	4.49100		4.51880	4.51880			14.32	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.49050	4.49050		4.51970	4.51970			14.33	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.34070	1.34070		1.33160	1.33160				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.30620	1.30620		1.29340	1.29340				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.24660	1.24660		1.24810	1.24810				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
Total for Derivatives :											2,160,315,825.15	107,100	3 975 850.00
Grand Total:											2,160,315,825.15	107,100	3 975 850.00