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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/10/2016

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 05/10/2016	Any day expiry	13.73400	13.73400		13.68730	13.68730		22.50	0.00	69,439,104.00	5,056	0.00	
\$ / R	On 07/10/2016	Any day expiry	13.75230	13.75230		13.68740	13.68740		24.45	0.00	0.00	0	1,200.00	
\$ / R	On 07/10/2016	Any day expiry	13.85	Put	167.49020	0.16749	233.15360	0.23315	167.490	27.46	0.63	0.00	0	40,000.00
\$ / R	On 10/10/2016	Any day expiry	13.75620	13.75620		13.69360	13.69360		19.35	0.00	0.00	0	1,200.00	
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	84.79680	0.08480	74.92620	0.07493	84.797	20.79	0.37	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	75.90830	0.07591	67.56470	0.06756	75.908	21.04	0.34	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	19.72210	0.01972	19.86310	0.01986	19.722	24.02	0.11	0.00	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry	13.75900	13.75900		13.69770	13.69770		18.99	0.00	0.00	0	0.00	
\$ / R	On 13/10/2016	Any day expiry	13.76050	13.76050		13.69970	13.69970		19.04	0.00	0.00	0	10,000.00	
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	13.45350	0.01345	12.87120	0.01287	13.453	21.77	0.07	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	692.95350	0.69295	753.17120	0.75317	692.954	21.77	0.93	0.00	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry	13.76210	13.76210		13.70180	13.70180		19.10	0.00	0.00	0	1,123.00	
\$ / R	On 14/10/2016	Any day expiry	14.00	Call	81.30860	0.08131	72.25650	0.07226	81.309	20.14	0.30	379,897,881.60	92,000	0.00
\$ / R	On 19/10/2016	Any day expiry	13.77290	13.77290		13.71570	13.71570		18.46	0.00	0.00	0	0.00	
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	26.78240	0.02678	24.92110	0.02492	26.782	22.05	0.10	0.00	0	12,000.00
\$ / R	On 21/10/2016	Any day expiry	13.77910	13.77910		13.72120	13.72120		18.38	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	267.52660	0.26753	307.52370	0.30752	267.527	18.97	0.56	0.00	0	10,000.00
\$ / R	On 24/10/2016	Any day expiry			13.78840	13.78840	13.72960	13.72960		18.02	0.00	0.00	0	0.00
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	71.94630	0.07195	90.80000	0.09080	71.946	17.13	0.23	0.00	0	55,000.00
\$ / R	On 24/10/2016	Any day expiry	13.54	Put	115.43120	0.11543	140.53050	0.14053	115.431	17.48	0.32	0.00	0	5,000.00
\$ / R	On 26/10/2016	Any day expiry			13.79460	13.79460	13.73510	13.73510		18.02	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	0.66080	0.00066	1.05500	0.00106	0.661	23.71	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	110.59150	0.11059	134.21890	0.13422	110.591	17.48	0.30	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.39760	0.00040	0.45090	0.00045	0.398	41.18	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.34040	0.00034	0.38790	0.00039	0.340	41.18	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.79770	13.79770	13.73790	13.73790		18.00	0.00	6,067,901.90	439	2,402.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	49.62310	0.04962	63.50550	0.06351	49.623	16.99	0.16	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	555.31070	0.55531	604.97040	0.60497	555.311	19.75	0.74	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	19.60880	0.01961	17.91130	0.01791	19.609	21.26	0.06	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,277.39340	1.27739	1,335.93320	1.33593	1,277.393	21.42	0.95	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	2.44250	0.00244	2.39980	0.00240	2.443	26.35	0.01	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry			13.80080	13.80080	13.74070	13.74070		18.00	0.00	0.00	0	3,640.00
\$ / R	On 01/11/2016	Any day expiry			13.81320	13.81320	13.75180	13.75180		17.66	0.00	0.00	0	0.00
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	178.36800	0.17837	207.48920	0.20749	178.368	17.45	0.38	0.00	0	15,400.00
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	296.90890	0.29691	269.25570	0.26926	296.909	17.66	0.55	0.00	0	15,400.00
\$ / R	On 07/11/2016	Any day expiry			13.83180	13.83180	13.76850	13.76850		19.08	0.00	0.00	0	257.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,179.64680	1.17965	1,237.78010	1.23778	1,179.647	22.61	0.87	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	4.99480	0.00499	4.67840	0.00468	4.995	24.98	0.01	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.83960	13.83960	13.77630	13.77630		19.01	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	456.25130	0.45625	421.78450	0.42178	456.251	18.76	0.63	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	192.15450	0.19215	175.98730	0.17599	192.155	20.51	0.34	0.00	0	30,000.00
\$ / R	On 15/11/2016	Any day expiry			13.85260	13.85260	13.78950	13.78950		18.79	0.00	29,406,520.00	2,120	2,120.00
\$ / R	On 16/11/2016	Any day expiry			13.85520	13.85520	13.79210	13.79210		18.78	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			13.85780	13.85780	13.79470	13.79470		18.76	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	113.93290	0.11393	132.00310	0.13200	113.933	17.80	0.23	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,777.04080	1.77704	1,837.40270	1.83740	1,777.041	23.13	0.93	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	5.22700	0.00523	4.92880	0.00493	5.227	26.62	0.01	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.88650	13.88650	13.82360	13.82360		18.29	0.00	0.00	0	390.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	4.64060	0.00464	5.86480	0.00586	4.641	19.25	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	211.17980	0.21118	235.75680	0.23576	211.180	17.76	0.33	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.22830	0.00023	0.21790	0.00022	0.228	26.49	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			13.92350	13.92350	13.86110	13.86110		18.59	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	1,029.52070	1.02952	1,078.20680	1.07821	1,029.521	20.83	0.72	0.00	0	15,000.00
\$ / R	On 13/12/2016	Any day expiry			13.92620	13.92620	13.86380	13.86380		18.59	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.92890	13.92890	13.86650	13.86650		18.58	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.94240	13.94240	13.88020	13.88020		18.85	0.00	1,373,744,672.00	98,530	446,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	11.95580	0.01196	14.14980	0.01415	11.956	19.24	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	46.49570	0.04650	53.60500	0.05361	46.496	17.23	0.09	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	66.87100	0.06687	76.23720	0.07624	66.871	17.35	0.12	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	111.35100	0.11135	124.95260	0.12495	111.351	17.54	0.18	0.00	0	152,170.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	166.83990	0.16684	184.82760	0.18483	166.840	17.77	0.24	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	807.98000	0.80798	766.38530	0.76639	807.980	17.97	0.72	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	205.58000	0.20558	226.18530	0.22619	205.580	17.97	0.28	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	209.04460	0.20904	229.87100	0.22987	209.045	17.99	0.28	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	265.38440	0.26538	289.55760	0.28956	265.384	18.25	0.33	0.00	0	25,686.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	595.72060	0.59572	562.15580	0.56216	595.721	18.59	0.60	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	353.32060	0.35332	381.95580	0.38196	353.321	18.59	0.40	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	377.56600	0.37757	407.30060	0.40730	377.566	18.68	0.42	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	387.51400	0.38751	417.68540	0.41769	387.514	18.71	0.43	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	456.73190	0.45673	429.56040	0.42956	456.732	19.20	0.50	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	514.33190	0.51433	549.36040	0.54936	514.332	19.20	0.50	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	436.92490	0.43692	410.75540	0.41076	436.925	19.32	0.48	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	425.42260	0.42542	399.84300	0.39984	425.423	19.39	0.47	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	421.65290	0.42165	396.26800	0.39627	421.653	19.41	0.47	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	575.51160	0.57551	612.52050	0.61252	575.512	19.44	0.53	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	588.12410	0.58812	625.51760	0.62552	588.124	19.49	0.54	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	389.08820	0.38909	365.41180	0.36541	389.088	19.63	0.44	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	639.78030	0.63978	678.67260	0.67867	639.780	19.67	0.56	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	673.01490	0.67301	712.81110	0.71281	673.015	19.79	0.58	0.00	0	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	706.95360	0.70695	747.62800	0.74763	706.954	19.91	0.59	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	727.64720	0.72765	768.83610	0.76884	727.647	19.98	0.60	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	336.99710	0.33700	316.15540	0.31616	336.997	20.01	0.40	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	812.76840	0.81277	855.92140	0.85592	812.768	20.27	0.63	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	291.69570	0.29170	273.42270	0.27342	291.696	20.38	0.35	0.00	0	1,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	849.29570	0.84930	893.22270	0.89322	849.296	20.38	0.65	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	946.93140	0.94693	992.75150	0.99275	946.931	20.69	0.68	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	969.98440	0.96998	1,016.21710	1.01622	969.984	20.76	0.69	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	245.62330	0.24562	230.05980	0.23006	245.623	20.83	0.31	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,001.01140	1.00101	1,047.78040	1.04778	1,001.011	20.85	0.70	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,079.97440	1.07997	1,128.01610	1.12802	1,079.974	21.09	0.72	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	210.65770	0.21066	197.21730	0.19722	210.658	21.23	0.27	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	185.74460	0.18574	173.85240	0.17385	185.745	21.55	0.24	0.00	0	6,805.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,243.34460	1.24334	1,293.65240	1.29365	1,243.345	21.55	0.76	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	169.85410	0.16985	158.96460	0.15896	169.854	21.79	0.22	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	155.39850	0.15540	145.43130	0.14543	155.399	22.02	0.21	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,412.99850	1.41300	1,465.23130	1.46523	1,412.999	22.02	0.79	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,421.62730	1.42163	1,473.94810	1.47395	1,421.627	22.05	0.79	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	144.60100	0.14460	135.32250	0.13532	144.601	22.20	0.19	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	129.43340	0.12943	121.11710	0.12112	129.433	22.44	0.18	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,587.03340	1.58703	1,640.91710	1.64092	1,587.033	22.44	0.82	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	120.24930	0.12025	112.52100	0.11252	120.249	22.60	0.17	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,675.66110	1.67566	1,730.27350	1.73027	1,675.661	22.64	0.84	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,738.32610	1.73833	1,793.41170	1.79341	1,738.326	22.77	0.85	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,837.75260	1.83775	1,893.52450	1.89352	1,837.753	22.99	0.86	0.00	0	63,513.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,947.43090	1.94743	2,003.87750	2.00388	1,947.431	23.23	0.87	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	85.87130	0.08587	80.37780	0.08038	85.871	23.33	0.12	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	75.07670	0.07508	70.29490	0.07029	75.077	23.63	0.11	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,132.67670	2.13268	2,190.09490	2.19009	2,132.677	23.63	0.89	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	68.09740	0.06810	63.77780	0.06378	68.097	23.85	0.10	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	57.15440	0.05715	53.56200	0.05356	57.154	24.24	0.09	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,577.39270	2.57739	2,636.49050	2.63649	2,577.393	24.56	0.93	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,634.90880	2.63491	2,694.17220	2.69417	2,634.909	24.68	0.93	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	46.51190	0.04651	43.62830	0.04363	46.512	24.72	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,788.79460	2.78879	2,848.46150	2.84846	2,788.795	24.98	0.94	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	38.41690	0.03842	36.06570	0.03607	38.417	25.12	0.06	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	34.03660	0.03404	31.97200	0.03197	34.037	25.37	0.05	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	32.60760	0.03261	30.63640	0.03064	32.608	25.46	0.05	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	31.51280	0.03151	29.61310	0.02961	31.513	25.53	0.05	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	22.74080	0.02274	21.41140	0.02141	22.741	26.23	0.04	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	20.78960	0.02079	19.58610	0.01959	20.790	26.42	0.03	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	18.28180	0.01828	17.23930	0.01724	18.282	26.71	0.03	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	17.85070	0.01785	16.83580	0.01684	17.851	26.76	0.03	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	14.01520	0.01402	13.24340	0.01324	14.015	27.31	0.02	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	13.04080	0.01304	12.32260	0.01232	13.041	27.31	0.02	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	12.42660	0.01243	11.74230	0.01174	12.427	27.31	0.02	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	12.12980	0.01213	11.46190	0.01146	12.130	27.31	0.02	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	4.64590	0.00465	4.39280	0.00439	4.646	27.31	0.01	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	4.13830	0.00414	3.91350	0.00391	4.138	27.31	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	4.03290	0.00403	3.81390	0.00381	4.033	27.31	0.01	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	3.31960	0.00332	3.14020	0.00314	3.320	27.31	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	2.91260	0.00291	2.75570	0.00276	2.913	27.31	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	1.60030	0.00160	1.51580	0.00152	1.600	27.31	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	1.49580	0.00150	1.41710	0.00142	1.496	27.31	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	1.37900	0.00138	1.30670	0.00131	1.379	27.31	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	1.13950	0.00114	1.08020	0.00108	1.140	27.31	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.95330	0.00095	0.90410	0.00090	0.953	27.31	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.85360	0.00085	0.80980	0.00081	0.854	27.31	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.70280	0.00070	0.66710	0.00067	0.703	27.31	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.64640	0.00065	0.61360	0.00061	0.646	27.31	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.30080	0.00030	0.28630	0.00029	0.301	27.31	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.18410	0.00018	0.17540	0.00018	0.184	27.31	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.16860	0.00017	0.16080	0.00016	0.169	27.31	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.94780	13.94780	13.88570	13.88570		18.94	0.00	0.00	0	720.00
\$ / R	On 13/01/2017	Any day expiry			14.00990	14.00990	13.94820	13.94820		18.72	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	516.92270	0.51692	548.76340	0.54876	516.923	18.72	0.46	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	106.99370	0.10699	100.84310	0.10084	106.994	23.23	0.13	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.04250	14.04250	13.98040	13.98040		18.75	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	618.40800	0.61841	652.24990	0.65225	618.408	18.96	0.49	0.00	0	1,000.00

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 25/01/2017	Any day expiry	15.89	Call	157.73810	0.15774	149.00810	0.14901	157.738	22.52	0.18	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.17010	14.17010	14.10650	14.10650		18.79	0.00	175,255,796.80	12,368	104,654.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	61.91600	0.06192	68.11410	0.06811	61.916	16.97	0.08	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	202.42840	0.20243	217.57840	0.21758	202.428	17.34	0.21	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	664.23120	0.66423	696.09250	0.69609	664.231	18.79	0.46	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	847.29830	0.84730	883.36860	0.88337	847.298	19.33	0.52	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,014.30680	1.01431	1,053.57190	1.05357	1,014.307	19.78	0.58	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,445.91740	1.44592	1,491.39190	1.49139	1,445.917	20.89	0.68	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,549.53480	1.54953	1,596.17810	1.59618	1,549.535	21.15	0.69	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,827.42190	1.82742	1,876.82450	1.87682	1,827.422	21.73	0.74	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,860.74110	1.86074	1,910.44190	1.91044	1,860.741	21.79	0.75	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	281.12500	0.28113	267.66160	0.26766	281.125	21.88	0.25	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	222.39260	0.22239	211.62230	0.21162	222.393	22.53	0.20	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,747.07260	2.74707	2,802.52790	2.80253	2,747.073	23.34	0.84	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	132.86650	0.13287	126.55130	0.12655	132.866	24.59	0.12	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	91.61240	0.09161	87.55550	0.08756	91.612	27.18	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	91.01460	0.09101	86.98190	0.08698	91.015	27.18	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	62.73500	0.06274	59.87080	0.05987	62.735	27.18	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	48.45140	0.04845	46.19840	0.04620	48.451	27.18	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	11.28430	0.01128	10.71850	0.01072	11.284	27.18	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.25140	14.25140	14.18700	14.18700		18.88	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	606.04410	0.60604	634.83300	0.63483	606.044	18.47	0.41	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	197.33830	0.19734	188.37210	0.18837	197.338	23.44	0.17	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.28650	14.28650	14.22180	14.22180		18.85	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	696.70610	0.69671	727.19150	0.72719	696.706	18.69	0.43	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	257.91210	0.25791	246.56240	0.24656	257.912	22.81	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.43480	14.43480	14.36920	14.36920		18.89	0.00	10,826,100.00	750	148,776.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	585.65880	0.58566	611.25610	0.61126	585.659	18.08	0.36	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	605.37590	0.60538	631.47480	0.63147	605.376	18.14	0.37	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	730.60240	0.73060	759.65760	0.75966	730.602	18.51	0.41	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	769.29220	0.76929	799.18920	0.79919	769.292	18.62	0.42	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	797.50830	0.79751	827.99990	0.82800	797.508	18.70	0.43	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,210.52320	1.21052	1,248.25360	1.24825	1,210.523	19.70	0.54	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,653.01050	1.65301	1,696.27710	1.69628	1,653.010	20.68	0.63	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	526.32350	0.52632	506.15260	0.50615	526.323	21.13	0.34	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,871.52350	1.87152	1,916.95260	1.91695	1,871.524	21.13	0.66	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	509.56880	0.50957	489.98360	0.48998	509.569	21.25	0.33	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	462.36800	0.46237	444.44720	0.44445	462.368	21.58	0.30	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	433.77000	0.43377	416.87770	0.41688	433.770	21.80	0.29	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	361.31200	0.36131	347.09390	0.34709	361.312	22.45	0.25	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	237.44280	0.23744	228.37380	0.22837	237.443	25.05	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	212.95290	0.21295	205.00270	0.20500	212.953	26.08	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	128.00440	0.12800	122.92560	0.12293	128.004	26.08	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.49670	14.49670	14.43090	14.43090		18.93	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	653.93790	0.65394	680.46830	0.68047	653.938	18.15	0.37	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	280.03820	0.28004	269.60690	0.26961	280.038	24.33	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.67970	14.67970	14.61400	14.61400		19.04	0.00	7,339,850.00	500	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	237.86950	0.23787	250.28830	0.25029	237.870	16.68	0.17	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	591.24010	0.59124	614.01920	0.61402	591.240	17.86	0.32	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	595.49050	0.59549	0.00000	0.00000	595.491	17.87	0.32	9,126,710.21	1,920	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	617.63300	0.61763	0.00000	0.00000	617.633	21.55	0.34	402,688,954.89	1,920	960.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.00170	15.00170	14.93980	14.93980		19.71	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.34840	15.34840	15.28550	15.28550		20.19	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.69500	15.69500	15.63120	15.63120		20.65	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	595.22400	0.59522	611.60170	0.61160	595.224	18.25	0.24	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.94240	13.94240	13.88020	13.88020		18.85	0.00	278,848.00	20	382.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.17010	14.17010	14.10650	14.10650		18.79	0.00	141,701.00	10	96.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.43480	14.43480	14.36920	14.36920		18.89	0.00	43,304.40	3	51.00
£ / R	On 05/10/2016	Any day expiry			17.51550	17.51550	17.46200	17.46200		11.97	0.00	2,047,311.50	117	0.00
£ / R	On 27/10/2016	Any day expiry			17.57850	17.57850	17.53140	17.53140		16.50	0.00	772,464.00	44	85.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.78110	17.78110	17.73330	17.73330		16.96	0.00	156,900,426.40	8,824	75,018.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	149.26350	0.14926	161.50250	0.16150	149.264	16.13	0.20	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	257.15720	0.25716	274.67090	0.27467	257.157	16.45	0.30	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	320.12870	0.32013	340.18010	0.34018	320.129	16.59	0.34	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.75	Put	529.38440	0.52938	556.06430	0.55606	529.384	16.96	0.48	0.00	0	1,100.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	557.45050	0.55745	584.83740	0.58484	557.451	17.04	0.49	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	676.86120	0.67686	706.95270	0.70695	676.861	17.33	0.55	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,652.52010	3.65252	3,699.57320	3.69957	3,652.520	21.99	0.97	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	6.78580	0.00679	6.73210	0.00673	6.786	28.95	0.01	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.10230	18.10230	18.05410	18.05410		17.65	0.00	23,895,036.00	1,320	4,678.00
£ / R	On 25/04/2017	Any day expiry			18.26950	18.26950	18.22000	18.22000		18.07	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.48070	18.48070	18.43010	18.43010			0.00	58,861,029.50	3,185	17,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.29890	19.29890	19.25130	19.25130		19.10	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13506	0.13506	0.13543	0.13543		22.50	0.00	810.38	6	16,423.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13780	0.13780	0.13817	0.13817		22.16	0.00	0.00	0	1,433.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14105	0.14105	0.14143	0.14143		22.07	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14412	0.14412	0.14450	0.14450		23.40	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.46110	15.46110	15.33870	15.33870		18.46	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.58040	15.58040	15.45520	15.45520		17.44	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.65880	15.65880	15.53470	15.53470		17.46	0.00	5,151,745.20	329	50,403.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	238.09230	0.23809	206.95490	0.20695	238.092	19.31	0.29	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,407.47460	1.40747	1,509.10710	1.50911	1,407.475	20.08	0.79	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	1.42670	0.00143	1.21290	0.00121	1.427	26.01	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.97600	15.97600	15.84950	15.84950		17.61	0.00	0.00	0	8,000.00

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 19/06/2017	Foreign Exchange Future	16.34940	16.34940	16.21920	16.21920				17.85	0.00	572,229.00	35	77,572.00
€ / R	On 18/09/2017	Foreign Exchange Future	16.70050	16.70050	16.56810	16.56810				18.06	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future	17.11640	17.11640	16.98650	16.98650				18.73	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap	97.38163	97.38163	96.87391	96.87391					0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	94.46403	94.46403	93.92749	93.92749					0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	93.24462	93.24462	92.68283	92.68283					0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	95.34862	95.34862	94.77298	94.77298					0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	99.02015	99.02015	98.44177	98.44177					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	100.01539	100.01539	100.01208	100.01208					0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.64981	99.64981	99.63742	99.63742					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.69291	99.69291	99.66793	99.66793					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.95397	99.95397	99.91819	99.91819					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.98167	99.98167	99.94606	99.94606					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.26419	99.26419	99.21650	99.21650					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.92414	98.92414	98.86430	98.86430					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.98337	98.98337	98.90235	98.90235					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.48000	99.48000	99.38000	99.38000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.74455	97.74455	97.52589	97.52589					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.06242	97.06242	96.83094	96.83094					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.34617	96.34617	96.10166	96.10166					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.59660	96.59660	96.33935	96.33935					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.81805	98.81805	98.55171	98.55171					0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future	506.83000	506.83000	508.63700	508.63700					0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future	516.53700	516.53700	518.38000	518.38000					0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	588.81600	588.81600	592.14600	592.14600					0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future	600.09300	600.09300	603.48900	603.48900					0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	537.44300	537.44300	540.82000	540.82000					0.00	0.00	0	712.00
ALBI	On 02/02/2017	Index Future	547.73700	547.73700	551.17900	551.17900					0.00	0.00	0	2.00
ALBI	On 04/05/2017	Index Future	558.63200	558.63200	562.14200	562.14200					0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.57890	10.57890	10.59570	10.59570				13.86	0.00	63,473.40	6	12,174.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.73150	10.73150	10.74810	10.74810				13.85	0.00	0.00	0	3,417.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.90830	10.90830	10.92520	10.92520				14.34	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.07200	11.07200	11.08990	11.08990				14.67	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.29420	11.29420	11.31660	11.31660				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		10.56880	10.56880		10.54890	10.54890		14.79	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.74880	10.74880		10.72790	10.72790		14.91	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.95840	10.95840		10.93640	10.93640		15.17	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		668.43100	668.43100		668.43100	668.43100			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		14.32290	14.32290		14.20980	14.20980		17.22	0.00	4,483,067.70	313	2,171.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.63240	14.63240		14.51850	14.51850		17.87	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		14.99740	14.99740		14.87720	14.87720		18.68	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.07020	2.07020		2.06530	2.06530		16.18	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.09390	2.09390		2.08970	2.08970		16.37	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.12110	2.12110		2.11740	2.11740		17.05	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.06450	2.06450		2.05920	2.05920		17.58	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.10660	2.10660		2.08980	2.08980		15.67	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.14920	2.14920		2.13210	2.13210		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		10.18429	79.68468		10.10085	80.24414			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future		10.25820	81.21085		10.17196	81.78149			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.32255	79.03174		10.23351	79.61398			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		10.29740	84.21844		10.21883	84.82900			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future		10.36620	85.83144		10.28511	86.45420			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.42996	83.27599		10.34629	83.91130			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

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
GOVI	On 03/11/2016	GOVI	534.94400	534.94400	538.11100	538.11100					0.00	0.00	0	413.00
GOVI	On 02/02/2017	GOVI	545.19000	545.19000	548.41900	548.41900					0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	556.03500	556.03500	559.32700	559.32700					0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.79870	1.79870	1.79110	1.79110				18.50	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.82950	1.82950	1.82180	1.82180				18.09	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.86450	1.86450	1.85650	1.85650				18.45	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.54951	128.54951	128.50680	128.50680					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	108.26800	108.26800	108.23179	108.23179					0.00	0.00	0	4,678.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future	136.19673	136.19673	135.69020	135.69020					0.00	0.00	0	20,563.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future	134.10810	134.10810	133.77724	133.77724					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	143.97473	143.97473	143.92613	143.92613					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	249.82300	249.82300	249.68100	249.68100					0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future	254.62300	254.62300	254.47800	254.47800					0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.70300	259.70300	259.55500	259.55500					0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	677.26400	677.26400	676.78500	676.78500					0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	690.38400	690.38400	689.89700	689.89700					0.00	0.00	0	155.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.36000	92.64000	7.36000	92.64000					0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.38000	92.62000	7.38000	92.62000					0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.42000	92.58000	7.40000	92.60000					0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.43000	92.57000	7.41000	92.59000					0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.45000	92.55000	7.43000	92.57000					0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.45000	92.55000	7.44000	92.56000					0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.46000	92.54000	7.44000	92.56000					0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.44000	92.56000	7.43000	92.57000					0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.44000	92.56000	7.42000	92.58000					0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.43000	92.57000	7.42000	92.58000					0.00	0.00	0	1,000.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.98000	92.02000	7.98000	92.02000					0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.43000	92.57000	7.42000	92.58000					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
KES / R	On 19/12/2016	Foreign Exchange Future			0.13590		0.13590		0.13530	0.13530			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13600		0.13600		0.13530	0.13530			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13610		0.13610		0.13430	0.13430			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			9.94650		9.94650		10.04030	10.04030		15.06	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.07970		10.07970		10.17430	10.17430		15.06	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.23580		10.23580		10.33100	10.33100		15.64	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32160		1.32160		1.31950	1.31950			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33350		1.33350		1.33160	1.33160			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.34890		1.34890		1.34690	1.34690			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.27530		1.27530		1.27760	1.27760			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.27750		1.27750		1.27980	1.27980			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.28030		1.28030		1.28260	1.28260			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12310		1.12310		1.11920	1.11920			0.00	14,600.30	13	13,279.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12740		1.12740		1.12360	1.12360			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13260		1.13260		1.12870	1.12870			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.65288		116.28329		8.56295	116.93292		8.91	0.00	32,443,037.91	279	87,069.00
R186	On 03/11/2016	Bond Future	8.30	Call	298.44000		0.29844		469.64000	0.46964	298.440	8.77	0.19	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	1,703.85000		1.70385		1,359.81000	1.35981	1,703.850	8.84	0.62	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	663.29000		0.66329		504.26000	0.50426	663.290	8.95	0.34	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	492.36000		0.49236		370.03000	0.37003	492.360	8.99	0.27	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	213.71000		0.21371		156.85000	0.15685	213.710	9.11	0.14	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,979.67000		3.97967		4,592.68000	4.59268	3,979.670	9.17	0.91	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,254.59000		5.25459		5,890.71000	5.89071	5,254.590	9.28	0.96	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.68816		113.20752		8.59454	113.87026		9.03	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	634.87000		0.63487		806.34000	0.80634	634.870	8.80	0.20	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,367.12000		1.36712		1,653.44000	1.65344	1,367.120	8.91	0.36	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,525.00000		1.52500		1,830.80000	1.83080	1,525.000	8.93	0.39	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	2,033.41000		2.03341		2,401.57000	2.40157	2,033.410	8.98	0.47	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,762.09000		1.76209		1,559.56000	1.55956	1,762.090	9.10	0.40	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,679.72000		1.67972		1,485.38000	1.48538	1,679.720	9.12	0.39	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	698.04000		0.69804		612.21000	0.61221	698.040	9.40	0.20	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	575.63000		0.57563		504.29000	0.50429	575.630	9.46	0.17	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.71419		115.46022		8.61674	116.13638		8.81	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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

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
R197	On 03/11/2016	Bond Future			303.09206		303.09206		302.99325	302.99325			0.00	0.00	0	875.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			250.00827		250.00827		249.92447	249.92447			0.00	250,008.27	1	35,840.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			8.34315		98.59397		8.25289	99.02346		6.66	0.00	1,577,503.52	16	13,335.00
R2023	On 02/02/2017	Bond Future			8.37763		100.48230		8.28245	100.92056		6.39	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.39265		98.54754		8.29233	98.99477		6.38	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			7.51562		101.80930		7.41599	101.89060		0.89	0.00	0.00	0	23,644.00
R203	On 02/02/2017	Bond Future			7.43957		103.75921		7.29583	103.84264		0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.89150		101.64920		6.64840	101.73453		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			9.02865		94.30139		8.94408	94.91422			0.00	0.00	0	26,853.00
R2030	On 02/02/2017	Bond Future			9.06757		92.10164		8.98013	92.72672			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.10214		93.93464		9.01177	94.57239			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			9.13450		93.63394		9.05007	94.29156		12.72	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.17632		95.42729		9.08918	96.09801		12.44	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.21011		93.16581		9.12022	93.85005		12.76	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future			9.23517		98.51481		9.15083	99.23973			0.00	0.00	0	4,822.00
R2035	On 02/02/2017	Bond Future			9.27936		100.40166		9.19238	101.14099			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.31260		97.89431		9.22303	98.64856			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			9.29384		95.10405		9.20941	95.82943		14.25	0.00	0.00	0	36,730.00
R2037	On 02/02/2017	Bond Future			9.33402		92.66923		9.24706	93.40912		14.61	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future			9.37036		94.51360		9.28087	95.26839		14.39	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			7.70960		103.60398		7.61595	103.78479		2.16	0.00	0.00	0	31,543.00
R204	On 02/02/2017	Bond Future			7.70303		101.54798		7.59551	101.73283		1.97	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future			7.64743		103.56857		7.52194	103.75734		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			9.34385		99.18135		9.26448	99.91390		14.95	0.00	0.00	0	4,623.00
R2040	On 02/02/2017	Bond Future			9.38413		96.57435		9.30243	97.32147		15.35	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.42066		98.49645		9.33662	99.25867		15.11	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			9.35334		96.43772		9.27394	97.18217		15.69	0.00	0.00	0	18,511.00
R2044	On 02/02/2017	Bond Future			9.39212		93.90333		9.31045	94.66265		16.13	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.42724		95.77227		9.34331	96.54690		15.89	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			9.31374		95.94164		9.23439	96.70971		16.32	0.00	0.00	0	62,082.00
R2048	On 02/02/2017	Bond Future			9.35383		97.77912		9.27222	98.56248		16.03	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.38422		95.28307		9.30044	96.08218		16.54	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future			7.89195		100.49182		7.78956	100.77286		3.35	0.00	0.00	0	58,834.00
R207	On 02/02/2017	Bond Future			7.90179		98.77403		7.78945	99.06100		3.16	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,604.57000		2.60457		2,873.91000	2.87391	2,604.570	3.33	0.91	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.89229		100.73952		7.76824	101.03247		2.86	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.83938		99.18127		7.70007	99.48295		2.67	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,411.33000		1.41133		1,611.29000	1.61129	1,411.330	2.76	0.62	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			8.08081		95.87187		7.98472	96.21184		4.78	0.00	0.00	0	30,986.00
R208	On 02/02/2017	Bond Future			8.10501		97.70809		8.00203	98.05512		4.46	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.10866		96.24825		7.99802	96.60242		4.30	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future			9.18791		74.28279		9.10343	74.89028		14.74	0.00	0.00	0	37,782.00
R209	On 03/11/2016	Bond Future	8.81	Call	313.30000		0.31330		470.73000	0.47073	313.300	14.53	0.19	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	405.07000		0.40507		592.05000	0.59205	405.070	14.56	0.23	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	1,838.85000		1.83885		1,512.51000	1.51251	1,838.850	14.64	0.63	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,792.64000		1.79264		1,472.30000	1.47230	1,792.640	14.64	0.62	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	765.71000		0.76571		605.51000	0.60551	765.710	14.82	0.36	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	2,214.09000		2.21409		2,694.85000	2.69485	2,214.090	14.90	0.71	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	524.29000		0.52429		408.96000	0.40896	524.290	14.92	0.27	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.22510		75.70554		9.13826	76.32504		14.48	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 04/05/2017	Bond Future	9.25522		74.06012		9.16599	74.69219		14.90	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future	186.47872		186.47872		186.41581	186.41581			0.00	0.00	0	2,086.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future	142.02038		142.02038		141.96917	141.96917			0.00	0.00	0	56.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/11/2016	Bond Future	148.14003		148.14003		148.09163	148.09163			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	9.04924		85.05275		8.96478	85.64815		12.40	0.00	0.00	0	42,426.00
R213	On 02/02/2017	Bond Future	9.09019		86.68176		9.00301	87.28902		12.14	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.11974		84.85312		9.02986	85.47270		12.47	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2016	Bond Future	9.26332		74.69203		9.18394	75.29176		15.64	0.00	0.00	0	29,928.00
R214	On 02/02/2017	Bond Future	9.30203		76.12255		9.22045	76.73418		15.38	0.00	0.00	0	7,379.00
R214	On 04/05/2017	Bond Future	9.33111		74.33764		9.24740	74.96161		15.85	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	24,268.06000	24,268.06000		24,162.82000	24,162.82000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.17240	10.17240		10.13640	10.13640			15.35	0.00	4,475,856.00	440	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.33960	10.33960		10.30350	10.30350			15.38	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.49130	4.49130		4.49100	4.49100			14.32	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.49070	4.49070		4.49050	4.49050			14.33	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.34780	1.34780		1.34070	1.34070				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.31360	1.31360		1.30620	1.30620				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.25350	1.25350		1.24660	1.24660				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 :											2,755,765,943.88	230,564	3 937 960.00
Grand Total:											2,755,765,943.88	230,564	3 937 960.00