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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/06/2016

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 24/06/2016	Any day expiry	14.50910	14.50910		14.66770	14.66770		41.68	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	670.69890	0.67070	518.62900	0.51863	670.699	53.42	0.94	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	0.04990	0.00005	0.09240	0.00009	0.050	76.56	0.00	0	7,900.00
\$ / R	On 27/06/2016	Any day expiry	14.50910		14.50910	14.67380	14.67380		26.91	0.00	0.00	0	0.00
\$ / R	On 27/06/2016	Any day expiry	14.62	Put	229.39970	0.22940	145.92200	0.14592	229.400	27.65	0.60	0	500.00
\$ / R	On 28/06/2016	Any day expiry	14.50320		14.50320	14.67680	14.67680		26.40	0.00	0.00	0	396.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.04570	0.00005	0.03430	0.00003	0.046	50.40	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	4.48030	0.00448	4.50060	0.00450	4.480	30.87	0.02	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	221.67920	0.22168	148.49340	0.14849	221.679	26.61	0.56	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	14.78	Put	355.92970	0.35593	250.19990	0.25020	355.930	27.15	0.72	0	3,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	0.45460	0.00045	0.91830	0.00092	0.455	40.66	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	0.12440	0.00012	0.25540	0.00026	0.124	42.50	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry	14.50620		14.50620	14.67980	14.67980		26.05	0.00	0.00	0	339.00
\$ / R	On 30/06/2016	Any day expiry	14.50920		14.50920	14.68280	14.68280		25.77	0.00	0.00	0	711.00
\$ / R	On 01/07/2016	Any day expiry	14.51220		14.51220	14.68580	14.68580		25.22	0.00	0.00	0	0.00
\$ / R	On 01/07/2016	Any day expiry	15.68	Put	1,179.01740	1.17902	1,015.20400	1.01520	1,179.017	30.09	0.96	0	18,400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 01/07/2016	Any day expiry	15.85	Call	7.87420	0.00787	14.60740	0.01461	7.874	31.41	0.03	0.00	0	18,400.00
\$ / R	On 05/07/2016	Any day expiry			14.52410	14.52410	14.69760	14.69760		22.90	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.50	Put	228.53750	0.22854	162.63000	0.16263	228.538	22.90	0.48	0.00	0	22,600.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	282.93420	0.28293	206.52360	0.20652	282.934	23.08	0.54	0.00	0	1,000.00
\$ / R	On 05/07/2016	Any day expiry	14.80	Put	410.47770	0.41048	312.97560	0.31298	410.478	23.44	0.66	0.00	0	3,000.00
\$ / R	On 12/07/2016	Any day expiry			14.54430	14.54430	14.71810	14.71810		21.67	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	14.24	Put	148.42680	0.14843	0.00000	0.00000	148.427	20.93	0.32	27,376,898.40	6,000	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.00	Put	584.48930	0.58449	471.73970	0.47174	584.489	22.60	0.72	0.00	0	4,000.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	1,040.95350	1.04095	892.20200	0.89220	1,040.954	23.99	0.88	164,392,698.00	12,000	6,000.00
\$ / R	On 15/07/2016	Any day expiry			14.55290	14.55290	14.72690	14.72690		21.52	0.00	0.00	0	370.00
\$ / R	On 25/07/2016	Any day expiry			14.58180	14.58180	14.75620	14.75620		20.68	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	15.15	Put	734.27490	0.73427	616.49150	0.61649	734.275	21.95	0.71	0.00	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry			14.58470	14.58470	14.75920	14.75920		20.69	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,034.66090	2.03466	1,868.78120	1.86878	2,034.661	24.78	0.96	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	3.73680	0.00374	3.25760	0.00326	3.737	30.29	0.01	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.58760	14.58760	14.76220	14.76220		20.71	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	1.10400	0.00110	0.89120	0.00089	1.104	25.77	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	34.41040	0.03441	24.61910	0.02462	34.410	19.02	0.09	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	9.10310	0.00910	12.19120	0.01219	9.103	25.64	0.02	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	5.54360	0.00554	6.94380	0.00694	5.544	26.20	0.01	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			14.59050	14.59050	14.76510	14.76510		20.71	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			14.59340	14.59340	14.76810	14.76810		20.72	0.00	0.00	0	1,841.00
\$ / R	On 05/08/2016	Any day expiry			14.61370	14.61370	14.78880	14.78880		20.46	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	651.83590	0.65184	549.70310	0.54970	651.836	21.29	0.63	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			14.63120	14.63120	14.80650	14.80650		20.34	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	12.90780	0.01291	10.90240	0.01090	12.908	20.83	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	165.57260	0.16557	214.30640	0.21431	165.573	22.07	0.25	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.64280	14.64280	14.81830	14.81830		20.19	0.00	0.00	0	143.00
\$ / R	On 16/08/2016	Any day expiry			14.64570	14.64570	14.82130	14.82130		20.21	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	134.96380	0.13496	175.02610	0.17503	134.964	22.43	0.20	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			14.64860	14.64860	14.82420	14.82420		20.23	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,325.82240	1.32582	1,189.82490	1.18982	1,325.822	22.48	0.80	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	23.25010	0.02325	33.89330	0.03389	23.250	24.86	0.04	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			14.65150	14.65150	14.82720	14.82720		20.23	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	115.23730	0.11524	150.00660	0.15001	115.237	22.79	0.17	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			14.66600	14.66600	14.84200	14.84200		20.12	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			14.67480	14.67480	14.85080	14.85080		20.15	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	5.00200	0.00500	4.28990	0.00429	5.002	22.91	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	85.36010	0.08536	68.00730	0.06801	85.360	19.03	0.14	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	25.71470	0.02571	36.25810	0.03626	25.715	25.20	0.04	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	19.43010	0.01943	29.00710	0.02901	19.430	25.30	0.03	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.68350	14.68350	14.85960	14.85960		20.05	0.00	0.00	0	3,367.00
\$ / R	On 06/09/2016	Any day expiry			14.70670	14.70670	14.88310	14.88310		19.93	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.71250	14.71250	14.88900	14.88900		19.94	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 09/09/2016	Any day expiry		14.71540	14.71540	14.89190	14.89190		19.95	0.00	0.00	0	0.00
\$ / R	15.00	Call	On 09/09/2016	Any day expiry	430.14230	0.43014	516.66220	0.51666	430.142	20.48	0.44	0.00	0	133.00
\$ / R	16.50	Call	On 09/09/2016	Any day expiry	120.77970	0.12078	153.67940	0.15368	120.780	23.11	0.15	0.00	0	121.00
\$ / R		On 13/09/2016	Any day expiry		14.72700	14.72700	14.90360	14.90360		19.93	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	687.49110	0.68749	601.28760	0.60129	687.491	20.29	0.54	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	17.07270	0.01707	33.62670	0.03363	17.073	25.31	0.03	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		14.73280	14.73280	14.90950	14.90950		19.94	0.00	0.00	0	259.00
\$ / R		On 19/09/2016	Foreign Exchange Future		14.74440	14.74440	14.92120	14.92120		19.85	0.00	1,305,306,987.60	88,529	660,247.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	73.21430	0.07321	63.82560	0.06383	73.214	18.49	0.11	0.00	0	405.00
\$ / R	13.68	Put	On 19/09/2016	Foreign Exchange Future	150.22590	0.15023	0.00000	0.00000	150.226	18.60	0.19	21,230,023.50	7,500	7,500.00
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	154.90690	0.15491	131.45540	0.13146	154.907	18.61	0.20	0.00	0	2,240.00
\$ / R	13.78	Put	On 19/09/2016	Foreign Exchange Future	174.66520	0.17467	0.00000	0.00000	174.665	18.66	0.22	23,954,209.50	7,500	7,500.00
\$ / R	14.00	Call	On 19/09/2016	Foreign Exchange Future	982.29710	0.98230	1,124.71490	1.12471	982.297	18.80	0.73	0.00	0	1,000.00
\$ / R	14.20	Put	On 19/09/2016	Foreign Exchange Future	311.37640	0.31138	265.41030	0.26541	311.376	19.08	0.33	0.00	0	2,000.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	444.54020	0.44454	384.08860	0.38409	444.540	19.50	0.41	0.00	0	47,500.00
\$ / R	14.60	Call	On 19/09/2016	Foreign Exchange Future	639.34250	0.63934	750.71580	0.75072	639.343	19.64	0.56	0.00	0	1,000.00
\$ / R	14.60	Put	On 19/09/2016	Foreign Exchange Future	494.94250	0.49494	429.51580	0.42952	494.943	19.64	0.44	0.00	0	65.00
\$ / R	14.62	Call	On 19/09/2016	Foreign Exchange Future	629.77400	0.62977	0.00000	0.00000	629.774	19.67	0.55	33,284,969.85	4,100	5,000.00
\$ / R	14.70	Put	On 19/09/2016	Foreign Exchange Future	548.26120	0.54826	477.84030	0.47784	548.261	19.78	0.47	11,152,854.85	1,620	2,460.00
\$ / R	14.72	Call	On 19/09/2016	Foreign Exchange Future	583.66690	0.58367	0.00000	0.00000	583.667	19.81	0.53	31,828,201.52	4,100	5,000.00
\$ / R	15.00	Call	On 19/09/2016	Foreign Exchange Future	472.02540	0.47203	561.87900	0.56188	472.025	20.30	0.45	0.00	0	1,300.00
\$ / R	15.00	Put	On 19/09/2016	Foreign Exchange Future	727.62540	0.72763	640.67900	0.64068	727.625	20.30	0.55	0.00	0	65.00
\$ / R	15.30	Call	On 19/09/2016	Foreign Exchange Future	374.60490	0.37460	450.34940	0.45035	374.605	20.83	0.38	0.00	0	2,000.00
\$ / R	15.60	Put	On 19/09/2016	Foreign Exchange Future	1,152.24670	1.15225	1,038.35540	1.03836	1,152.247	21.38	0.69	0.00	0	1,000.00
\$ / R	15.70	Put	On 19/09/2016	Foreign Exchange Future	1,230.05400	1.23005	1,112.32010	1.11232	1,230.054	21.56	0.71	0.00	0	325.00
\$ / R	15.86	Call	On 19/09/2016	Foreign Exchange Future	242.36460	0.24236	0.00000	0.00000	242.365	21.85	0.27	45,816,683.26	11,775	7,500.00
\$ / R	16.00	Call	On 19/09/2016	Foreign Exchange Future	217.42700	0.21743	266.44300	0.26644	217.427	22.11	0.24	0.00	0	201.00
\$ / R	16.03	Call	On 19/09/2016	Foreign Exchange Future	212.43550	0.21244	0.00000	0.00000	212.435	22.16	0.24	41,290,190.74	11,775	7,500.00
\$ / R	16.51	Call	On 19/09/2016	Foreign Exchange Future	145.56700	0.14557	181.74320	0.18174	145.567	22.96	0.17	0.00	0	15,000.00
\$ / R	16.64	Call	On 19/09/2016	Foreign Exchange Future	131.21330	0.13121	164.50140	0.16450	131.213	23.16	0.16	0.00	0	635.00
\$ / R	16.66	Call	On 19/09/2016	Foreign Exchange Future	129.13880	0.12914	162.00270	0.16200	129.139	23.19	0.15	0.00	0	5,000.00
\$ / R	16.70	Call	On 19/09/2016	Foreign Exchange Future	125.08930	0.12509	157.11780	0.15712	125.089	23.26	0.15	0.00	0	1,600.00
\$ / R	17.00	Call	On 19/09/2016	Foreign Exchange Future	98.63640	0.09864	125.02610	0.12503	98.636	23.72	0.12	0.00	0	1,000.00
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	66.85640	0.06686	85.94780	0.08595	66.856	24.48	0.09	0.00	0	405.00
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	57.40540	0.05741	74.18810	0.07419	57.405	24.79	0.07	0.00	0	10,000.00
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	9.40060	0.00940	25.67030	0.02567	9.401	25.69	0.01	0.00	0	17,500.00
\$ / R		On 27/09/2016	Any day expiry		14.76770	14.76770	14.69780	14.69780		19.85	0.00	22,074,600.00	1,500	1,500.00
\$ / R		On 28/09/2016	Any day expiry		14.77060	14.77060	14.94780	14.94780		19.87	0.00	0.00	0	900.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	10.08990	0.01009	7.37070	0.00737	10.090	21.06	0.02	0.00	0	250.00
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	124.94910	0.12495	106.89700	0.10690	124.949	18.51	0.16	0.00	0	150.00
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	49.37520	0.04938	65.75020	0.06575	49.375	25.54	0.06	0.00	0	250.00
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	44.36420	0.04436	60.78370	0.06078	44.364	25.78	0.06	0.00	0	150.00
\$ / R		On 14/10/2016	Any day expiry		14.81810	14.81810	14.99550	14.99550		20.02	0.00	0.00	0	830.00
\$ / R		On 26/10/2016	Any day expiry		14.85380	14.85380	15.03130	15.03130		20.10	0.00	0.00	0	0.00

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\$ / R	On 26/10/2016	Any day expiry	11.80	Put	12.77540	0.01278	9.61090	0.00961	12.775	19.63	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	162.53380	0.16253	140.85380	0.14085	162.534	18.67	0.18	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	75.05950	0.07506	89.18980	0.08919	75.059	26.57	0.08	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	72.68340	0.07268	86.54700	0.08655	72.683	26.74	0.07	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			14.88940	14.88940	15.06710	15.06710		20.17	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	768.44190	0.76844	688.65950	0.68866	768.442	20.24	0.49	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	315.15930	0.31516	364.72600	0.36473	315.159	22.48	0.27	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.91910	14.91910	15.09700	15.09700		20.20	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	139.51040	0.13951	117.50760	0.11751	139.510	18.65	0.15	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,204.33900	1.20434	1,100.59710	1.10060	1,204.339	21.23	0.60	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	231.55730	0.23156	268.94580	0.26895	231.557	23.41	0.20	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.95180	14.95180	15.12980	15.12980		20.23	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	14.75950	0.01476	11.84630	0.01185	14.760	18.28	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	199.37700	0.19938	172.37650	0.17238	199.377	18.72	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	101.32170	0.10132	114.00870	0.11401	101.322	27.38	0.09	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.99930	14.99930	15.17750	15.17750		20.31	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.01410	15.01410	15.19250	15.19250		20.29	0.00	162,482,590.20	10,822	99,357.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	16.35410	0.01635	13.66350	0.01366	16.354	17.72	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	158.38700	0.15839	137.30010	0.13730	158.387	18.55	0.15	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	185.21200	0.18521	162.04240	0.16204	185.212	18.63	0.17	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	220.05540	0.22006	193.58010	0.19358	220.055	18.73	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	273.15510	0.27316	241.40050	0.24140	273.155	18.86	0.22	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	367.74560	0.36775	327.23310	0.32723	367.746	19.05	0.28	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	445.63460	0.44563	395.31970	0.39532	445.635	19.29	0.32	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	578.87370	0.57887	517.81690	0.51782	578.874	19.67	0.37	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	642.59400	0.64259	576.81450	0.57681	642.594	19.83	0.40	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	678.36280	0.67836	610.04590	0.61005	678.363	19.92	0.41	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	731.20260	0.73120	659.25810	0.65926	731.203	20.04	0.43	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	791.64490	0.79164	715.72930	0.71573	791.645	20.18	0.45	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	831.34180	0.83134	752.91650	0.75292	831.342	20.26	0.47	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	842.85450	0.84285	763.71840	0.76372	842.854	20.29	0.47	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	963.09820	0.96310	875.94590	0.87595	963.098	20.56	0.51	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	969.29880	0.96930	881.80350	0.88180	969.299	20.57	0.51	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,090.51100	1.09051	996.53850	0.99654	1,090.511	20.83	0.54	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	704.61100	0.70461	789.03850	0.78904	704.611	20.83	0.46	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	670.85940	0.67086	751.97460	0.75197	670.859	20.97	0.44	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,156.75940	1.15676	1,059.47460	1.05947	1,156.759	20.97	0.56	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,204.47050	1.20447	1,104.54000	1.10454	1,204.471	21.07	0.57	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,280.97900	1.28098	1,177.14380	1.17714	1,280.979	21.24	0.59	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,366.49230	1.36649	1,259.02610	1.25903	1,366.492	21.41	0.60	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	566.83120	0.56683	636.28640	0.63629	566.831	21.49	0.39	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,513.49220	1.51349	1,400.24710	1.40025	1,513.492	21.71	0.63	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,665.66360	1.66566	1,547.00820	1.54701	1,665.664	22.01	0.66	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,877.14950	1.87715	1,752.76810	1.75277	1,877.150	22.37	0.70	0.00	0	1,365.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,925.15690		1.92516	1,799.43760	1.79944	1,925.157	22.45	0.70	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	405.33800		0.40534	457.58420	0.45758	405.338	22.48	0.29	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,054.93980		2.05494	1,925.80930	1.92581	2,054.940	22.67	0.72	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	364.85070		0.36485	412.48950	0.41249	364.851	22.77	0.27	0.00	0	16,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	341.40310		0.34140	386.30840	0.38631	341.403	22.96	0.25	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	335.01540		0.33502	379.16740	0.37917	335.015	23.01	0.25	0.00	0	100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	333.43760		0.33344	377.40300	0.37740	333.438	23.02	0.25	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	259.50060		0.25950	294.45990	0.29446	259.501	23.74	0.20	0.00	0	63,513.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	241.32290		0.24132	273.98690	0.27399	241.323	23.95	0.19	0.00	0	15,100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	238.08340		0.23808	270.33160	0.27033	238.083	23.99	0.19	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	213.21840		0.21322	237.79610	0.23780	213.218	24.62	0.17	0.00	0	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	208.89510		0.20890	232.91590	0.23292	208.895	24.75	0.16	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	206.08740		0.20609	229.74900	0.22975	206.087	24.83	0.16	0.00	0	23,489.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	204.70530		0.20471	228.18860	0.22819	204.705	24.87	0.16	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	183.85300		0.18385	204.64100	0.20464	183.853	25.55	0.14	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	160.95840		0.16096	178.77160	0.17877	160.958	26.46	0.13	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	156.86080		0.15686	174.14020	0.17414	156.861	26.65	0.12	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	155.97420		0.15597	173.13790	0.17314	155.974	26.69	0.12	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	149.59350		0.14959	165.92440	0.16592	149.594	27.00	0.12	0.00	0	26,053.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	143.51160		0.14351	161.39770	0.16140	143.512	27.10	0.11	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	111.32910		0.11133	129.51330	0.12951	111.329	27.10	0.09	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	108.19600		0.10820	125.96000	0.12596	108.196	27.10	0.09	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	104.54360		0.10454	121.81410	0.12181	104.544	27.10	0.09	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	96.45880		0.09646	112.62280	0.11262	96.459	27.10	0.08	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	89.47270		0.08947	104.66360	0.10466	89.473	27.10	0.08	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	85.40960		0.08541	100.02690	0.10003	85.410	27.10	0.07	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	78.70840		0.07871	92.36650	0.09237	78.708	27.10	0.07	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	75.98890		0.07599	89.25280	0.08925	75.989	27.10	0.07	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	55.16560		0.05517	65.30380	0.06530	55.166	27.10	0.05	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	51.95150		0.05195	61.58800	0.06159	51.951	27.10	0.05	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	44.94130		0.04494	53.46250	0.05346	44.941	27.10	0.04	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	43.33360		0.04333	51.59450	0.05159	43.334	27.10	0.04	0.00	0	69,895.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			15.26280	15.26280		15.44460	15.44460		20.41	0.00	26,770,951.20	1,754	18,835.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,034.60800		1.03461	950.22950	0.95023	1,034.608	20.38	0.46	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,112.91320		1.11291	1,025.62190	1.02562	1,112.913	20.54	0.48	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,329.22500		1.32923	1,233.40910	1.23341	1,329.225	20.95	0.53	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,355.73640		1.35574	1,258.88990	1.25889	1,355.736	21.00	0.53	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,092.52920		2.09253	1,971.46760	1.97147	2,092.529	22.30	0.65	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	337.96080		0.33796	372.19280	0.37219	337.961	24.31	0.21	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	337.05290		0.33705	370.97100	0.37097	337.053	24.33	0.21	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	291.93580		0.29194	318.90830	0.31891	291.936	25.29	0.18	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	266.81470		0.26681	291.22530	0.29123	266.815	25.94	0.16	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	121.68870		0.12169	142.73490	0.14273	121.689	26.74	0.08	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			15.55730	15.55730		15.74490	15.74490		20.56	0.00	5,398,383.10	347	155,386.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	886.20600		0.88621		813.57190	0.81357	886.206	19.74	0.37	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,405.82170		1.40582		1,314.55720	1.31456	1,405.822	20.81	0.49	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	597.72760		0.59773		653.61250	0.65361	597.728	23.49	0.29	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	425.92750		0.42593		462.80640	0.46281	425.928	25.69	0.21	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.61590		15.61590		15.80170	15.80170		21.04	0.00	23,423,850.00	1,500	2,170.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.65370		15.65370		15.84000	15.84000		21.36	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.69160		15.69160		15.87830	15.87830		21.55	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.72940		15.72940		15.91660	15.91660		21.61	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.74440		14.74440		14.92120	14.92120		19.85	0.00	1,843,050.00	125	624.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.01410		15.01410		15.19250	15.19250		20.29	0.00	45,042.30	3	60.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.26280		15.26280		15.44460	15.44460		20.41	0.00	45,788.40	3	54.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.55730		15.55730		15.74490	15.74490		20.56	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			21.78350		21.78350		21.89210	21.89210		17.62	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	439.13040		0.43913		515.64610	0.51565	439.130	17.58	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	35.55860		0.03556		54.90520	0.05491	35.559	21.08	0.04	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.83170		21.83170		21.94020	21.94020		17.42	0.00	15,653,328.90	717	62,801.00
£ / R	On 19/09/2016	Foreign Exchange Future	19.83	Put	114.86160		0.11486		167.95680	0.16796	114.862	17.35	0.12	0.00	0	7,500.00
£ / R	On 19/09/2016	Foreign Exchange Future	21.90	Call	714.25290		0.71425		887.03030	0.88703	714.253	17.47	0.50	0.00	0	5,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	491.48970		0.49149		642.40560	0.64241	491.490	17.98	0.38	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	238.15330		0.23815		344.22520	0.34423	238.153	18.97	0.21	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	66.89050		0.06689		118.34620	0.11835	66.891	19.97	0.07	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.24420		22.24420		22.35290	22.35290		17.40	0.00	10,187,843.60	458	50.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	33.78710		0.03379		41.59970	0.04160	33.787	20.08	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	73.72800		0.07373		84.20830	0.08421	73.728	17.96	0.06	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	668.19170		0.66819		727.44670	0.72745	668.192	16.94	0.35	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,560.07160		1.56007		1,590.21870	1.59022	1,560.072	17.99	0.58	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	444.18620		0.44419		543.80470	0.54380	444.186	19.23	0.26	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	152.43530		0.15244		213.08290	0.21308	152.435	20.64	0.11	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.62930		22.62930		22.74190	22.74190		17.89	0.00	2,443,964.40	108	100.00
£ / R	On 25/04/2017	Any day expiry			22.82930		22.82930		22.94400	22.94400		18.07	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.08460		23.08460		23.20290	23.20290			0.00	207,761.40	9	9,534.00
£ / R	On 18/12/2017	Foreign Exchange Future			23.26150		23.26150		23.38390	23.38390		18.10	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13984		0.13984		0.14288	0.14288		20.97	0.00	55,376.24	396	1,023.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14290		0.14290		0.14599	0.14599		19.78	0.00	3,572.40	25	9,180.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14584		0.14584		0.14898	0.14898		19.73	0.00	0.00	0	104.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14931		0.14931		0.15255	0.15255		19.96	0.00	0.00	0	0.00
€ / R	On 30/06/2016	Any day expiry			16.47960		16.47960		16.57510	16.57510		23.70	0.00	0.00	0	99.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.79400		16.79400		16.89210	16.89210		20.14	0.00	48,265,956.00	2,874	48,311.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	576.49810		0.57650		640.95420	0.64095	576.498	20.39	0.47	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.15900		17.15900		17.25830	17.25830		20.27	0.00	10,295,400.00	600	15,167.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	829.74320		0.82974	804.35840	0.80436	829.743		20.06	0.43	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	141.61440		0.14161	158.27760	0.15828	141.614		25.75	0.10	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.50400		17.50400	17.60620	17.60620			20.40	0.00	4,376,000.00	250	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.91580		17.91580	18.02330	18.02330			20.55	0.00	272,320,160.00	15,200	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			18.02690		18.02690	18.13040	18.13040			20.95	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.40994		100.40994	100.66948	100.66948				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			97.58847		97.58847	97.85270	97.85270				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			96.42467		96.42467	96.69504	96.69504				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			98.52302		98.52302	98.79585	98.79585				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.08963		100.08963	100.07380	100.07380				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.06753		100.06753	100.05165	100.05165				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.74278		99.74278	99.72973	99.72973				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.85931		99.85931	99.84845	99.84845				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.22203		100.22203	100.21681	100.21681				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.59757		99.59757	99.59675	99.59675				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.36685		99.36685	99.36960	99.36960				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.53750		99.53750	99.55478	99.55478				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.23171		99.23171	99.40596	99.40596				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.65713		98.65713	98.84958	98.84958				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			98.04726		98.04726	98.25613	98.25613				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			98.41361		98.41361	98.62951	98.62951				0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			490.88600		490.88600	491.01400	491.01400				0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			500.32500		500.32500	500.45700	500.45700				0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			568.06500		568.06500	568.04800	568.04800				0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			578.98800		578.98800	578.97400	578.97400				0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			516.26200		516.26200	516.53200	516.53200				0.00	0.00	0	722.00
ALBI	On 03/11/2016	Index Future			526.18800		526.18800	526.46600	526.46600				0.00	0.00	0	8.00
ALBI	On 02/02/2017	Index Future			536.73400		536.73400	537.02100	537.02100				0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.13930		11.13930	11.15610	11.15610			15.07	0.00	8,354,475.00	750	8,802.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.30740		11.30740	11.32370	11.32370			15.39	0.00	5,653,700.00	500	506.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.46400		11.46400	11.48070	11.48070			15.82	0.00	8,999,240.00	785	4,235.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			11.64980		11.64980	11.66920	11.66920			16.16	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future			11.66380		11.66380	11.68060	11.68060			16.76	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.56230		11.56230	11.64050	11.64050			15.76	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future			11.77580		11.77580	11.85400	11.85400			16.17	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 13/03/2017	Foreign Exchange Future		11.97340	11.97340		12.05340	12.05340		16.42	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future		15.48860	15.48860		15.62310	15.62310		19.67	0.00	92,931.60	6	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future		15.84880	15.84880		15.98890	15.98890		20.31	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		16.19290	16.19290		16.33790	16.33790		21.01	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.22990	2.22990		2.25890	2.25890		18.88	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.26040	2.26040		2.28920	2.28920		19.15	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.28630	2.28630		2.31530	2.31530		19.56	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.26200	2.26200		2.27540	2.27540		19.53	0.00	0.00	0	132.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.31250	2.31250		2.32600	2.32600		19.91	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 04/08/2016	Bond Future		10.42807	79.86053		10.41873	79.92116			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future		10.50528	77.58695		10.49557	77.64916			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.57885	79.14260		10.56873	79.20661			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 04/08/2016	Bond Future		10.58796	84.12821		10.57355	84.23482			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future		10.66415	81.46592		10.64922	81.57492			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/08/2016	GOVI		514.57600	514.57600		514.80100	514.80100			0.00	25,728,800.00	5	450.00
GOVI	On 03/11/2016	GOVI		524.47000	524.47000		524.70200	524.70200			0.00	0.00	0	127.00
GOVI	On 02/02/2017	GOVI		534.98000	534.98000		535.22200	535.22200			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.90250	1.90250		1.92530	1.92530		19.51	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.93790	1.93790		1.96090	1.96090		20.03	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
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.96970	1.96970		1.99330	1.99330		19.86	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.57704	127.57704		127.56574	127.56574			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future		130.01148	130.01148		130.00063	130.00063			0.00	0.00	0	0.00
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 04/08/2016	Bond Future		108.74027	108.74027		108.73062	108.73062			0.00	0.00	0	4,159.00
I2033	On 03/11/2016	Bond Future		109.79602	109.79602		109.78683	109.78683			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/08/2016	Bond Future		134.95119	134.95119		134.93891	134.93891			0.00	0.00	0	21,722.00
I2038	On 03/11/2016	Bond Future		137.52645	137.52645		137.51460	137.51460			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/08/2016	Bond Future		135.44789	135.44789		135.43546	135.43546			0.00	0.00	0	16,620.00
I2046	On 03/11/2016	Bond Future		136.52665	136.52665		136.51474	136.51474			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future		145.00399	145.00399		144.99085	144.99085			0.00	0.00	0	21,135.00
I2050	On 03/11/2016	Bond Future		147.77100	147.77100		147.75812	147.75812			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/08/2016	Index Future		248.55100	248.55100		248.49800	248.49800			0.00	4,971,020.00	2	1,079.00
IGOV	On 03/11/2016	Index Future		253.34500	253.34500		253.29200	253.29200			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		258.43700	258.43700		258.38600	258.38600			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		672.93900	672.93900		672.83300	672.83300			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		685.78100	685.78100		685.67300	685.67300			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.36000	92.64000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.43000	92.57000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.48000	92.52000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.57000	92.43000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.64000	92.36000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.74000	92.26000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.82000	92.18000		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.90000	92.10000		8.00000	92.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.96000	92.04000		8.05000	91.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2018	Jibar Tradeable Future		7.98000	92.02000		8.10000	8.10000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14380	0.14380		0.14520	0.14520			0.00	0.00	0	1,266.00

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			0.14410		0.14410		0.14610	0.14610			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14250		0.14250		0.14570	0.14570			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.04870		0.04870		0.04900	0.04900			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.04750		0.04750		0.04810	0.04810			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04650		0.04650		0.04700	0.04700			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.60490		10.60490		10.64530	10.64530		16.17	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.75320		10.75320		10.79250	10.79250		16.50	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.89090		10.89090		10.93160	10.93160		17.21	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.37380		1.37380		1.37470	1.37470			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.38640		1.38640		1.38810	1.38810			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.39870		1.39870		1.39970	1.39970			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13900		1.13900		1.13210	1.13210			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14290		1.14290		1.13600	1.13600			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.14680		1.14680		1.14000	1.14000			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.88262		112.22231		8.88306	112.21916		10.12	0.00	10,997,786.38	98	97,771.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,404.75000		1.40475	1,421.17000	1.42117	1,404.750	9.99	0.48	0.48	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,582.05000		1.58205	1,598.38000	1.59838	1,582.050	10.01	0.52	0.52	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	562.02000		0.56202	577.08000	0.57708	562.020	10.12	0.24	0.24	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	3,419.92000		3.41992	3,430.87000	3.43087	3,419.920	10.14	0.78	0.78	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	3,693.94000		3.69394	3,703.87000	3.70387	3,693.940	10.16	0.81	0.81	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	348.75000		0.34875	360.81000	0.36081	348.750	10.19	0.17	0.17	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	172.66000		0.17266	180.76000	0.18076	172.660	10.27	0.09	0.09	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	33.77000		0.03377	36.42000	0.03642	33.770	10.45	0.02	0.02	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.92374		114.35691		8.92412	114.35424		9.82	0.00	1,143,569.10	10	10.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,745.09000		3.74509	3,753.07000	3.75307	3,745.090	9.80	0.62	0.62	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,634.50000		4.63450	4,641.57000	4.64157	4,634.500	9.88	0.70	0.70	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	893.98000		0.89398	902.22000	0.90222	893.980	9.99	0.22	0.22	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	822.52000		0.82252	830.46000	0.83046	822.520	10.01	0.21	0.21	0.00	0	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future			299.56774		299.56774		299.54182	299.54182			0.00	0.00	0	1,657.00
R197	On 03/11/2016	Bond Future			305.28380		305.28380		305.25902	305.25902			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future			249.57279		249.57279		249.55023	249.55023		8.51	0.00	0.00	0	37,553.00

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
R202	On 03/11/2016	Bond Future		254.33482	254.33482		254.31329	254.31329			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future		8.63695	99.05633		8.62711	99.10351		7.46	0.00	0.00	0	11,610.00
R2023	On 03/11/2016	Bond Future		8.68051	97.00927		8.67007	97.05783		7.48	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future		8.71373	98.95405		8.70256	99.00436		7.21	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 04/08/2016	Bond Future		7.56420	104.01553		7.53569	104.04524		1.24	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future		7.49984	101.82217		7.46209	101.85297		1.00	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.25982	103.86356		7.20430	103.89583		0.71	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 04/08/2016	Bond Future		9.27532	90.51623		9.26569	90.58444			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future		9.31921	92.23825		9.30921	92.30818			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 04/08/2016	Bond Future		9.40007	93.63020		9.39552	93.66457		13.54	0.00	0.00	0	12,705.00
R2032	On 03/11/2016	Bond Future		9.44768	91.25225		9.44291	91.28786		13.87	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.48834	93.08197		9.48332	93.11902		13.62	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 04/08/2016	Bond Future		9.50406	98.48614		9.49441	98.56611			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future		9.55274	95.85759		9.54274	95.93955			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 04/08/2016	Bond Future		9.57064	90.68921		9.56104	90.76831		15.64	0.00	0.00	0	40,983.00
R2037	On 03/11/2016	Bond Future		9.61611	92.41459		9.60618	92.49562		15.35	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.65568	90.01053		9.64536	90.09397		15.82	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 04/08/2016	Bond Future		7.98055	101.11855		7.95440	101.17397		2.81	0.00	0.00	0	33,387.00
R204	On 03/11/2016	Bond Future		8.00210	103.04194		7.97235	103.09892		2.50	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		7.98498	101.06538		7.95044	101.12434		2.28	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future		9.64088	94.32078		9.62622	94.44971		16.29	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future		9.68700	96.11517		9.67186	96.24708		15.98	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 04/08/2016	Bond Future		9.65507	91.56137		9.64547	91.64657		16.96	0.00	0.00	0	19,251.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 03/11/2016	Bond Future			9.69973		93.30335		9.68981	93.39062		16.65	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			9.73888		90.79195		9.72859	90.88173		17.19	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 04/08/2016	Bond Future			9.64282		95.08316		9.63316	95.17088		16.73	0.00	0.00	0	59,008.00
R2048	On 03/11/2016	Bond Future			9.68898		92.45324		9.67899	92.54314		17.23	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			9.73053		94.30679		9.72017	94.39924		16.94	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 04/08/2016	Bond Future			8.23935		97.59920		8.23461	97.61287		4.22	0.00	0.00	0	76,760.00
R207	On 02/02/2017	Bond Future			8.28374		97.80606		8.27757	97.82160		3.68	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,074.56000		2.07456		2,087.84000	2.08784	2,074.560	3.71	0.72	0.00	0	62.00
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 04/08/2016	Bond Future			8.39879		96.19157		8.39405	96.20880		5.60	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.43868		94.61856		8.43349	94.63659		5.42	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.46238		96.51556		8.45659	96.53473		5.11	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 04/08/2016	Bond Future			9.44221		73.95373		9.43254	74.02053		15.53	0.00	0.00	0	55,093.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,398.98000		1.39898		1,449.50000	1.44950	1,398.980	15.37	0.48	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,133.57000		2.13357		2,192.62000	2.19262	2,133.570	15.46	0.62	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	815.76000		0.81576		811.16000	0.81116	815.760	15.51	0.32	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	129.24000		0.12924		130.90000	0.13090	129.240	15.87	0.07	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	7,395.58000		7.39558		7,463.52000	7.46352	7,395.580	16.06	0.97	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.48430		72.20980		9.47431	72.27822		15.97	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	939.43000		0.93943		932.33000	0.93233	939.430	16.29	0.22	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.52020		73.65762		9.50984	73.72805		15.79	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 04/08/2016	Bond Future			188.90151		188.90151		188.69344	188.69344			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.22369		190.22369		190.01254	190.01254			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
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/08/2016	Bond Future	139.87185		139.87185		139.98618	139.98618			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future	142.54094		142.54094		142.65818	142.65818			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/08/2016	Bond Future	146.09110		146.09110		146.07819	146.07819			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future	148.87891		148.87891		148.86646	148.86646			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	9.31247	84.86321		9.30785	84.89485			13.29	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future	9.35783	82.92663		9.35301	82.95926			13.61	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.39752	84.58909		9.39244	84.62308			13.41	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 04/08/2016	Bond Future	9.57177	74.01181		9.55703	74.11716			16.27	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	45.25000	0.04525	51.94000	0.05194	45.250	15.78	0.03	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	824.95000	0.82495	876.86000	0.87686	824.950	16.05	0.32	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,120.05000	5.12005	5,223.29000	5.22329	5,120.050	16.63	0.89	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	10,764.75000	10.76475	10,870.24000	10.87024	10,764.750	16.92	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	9.61577	72.12237		9.60056	72.23021			16.74	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.65507	73.56829		9.63936	73.67884			16.52	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 19/09/2016	Foreign Exchange Future	26,169.37000	26,169.37000		26,439.86000	26,439.86000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	26,663.17000	26,663.17000		26,935.34000	26,935.34000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.99490	10.99490		11.12940	11.12940			16.79	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	11.18590	11.18590		11.32080	11.32080			17.20	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.02670	5.02670		5.04200	5.04200			14.48	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	5.01700	5.01700		5.03320	5.03320			14.68	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.28370	1.28370		1.28950	1.28950				0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.23870	1.23870		1.24710	1.24710				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.19610	1.19610		1.20210	1.20210				0.00	0.00	0	0.00
Total for Derivatives :												2,377,468,857.44	193,746	3,312,521.00

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
Grand Total:											2,377,468,857.44	193,746	3,312,521.00