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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/06/2016

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	14.92700	14.92700		14.50910	14.50910		20.23	0.00	117,923,300.00	7,900	0.00	
\$ / R	On 27/06/2016	Any day expiry	14.90910	14.90910		14.50910	14.50910		21.31	0.00	0.00	0	0.00	
\$ / R	On 27/06/2016	Any day expiry	14.62	Put	38.51220	0.03851	229.39970	0.22940	38.512	25.71	0.20	0.00	0	500.00
\$ / R	On 28/06/2016	Any day expiry	14.90910	14.90910		14.50320	14.50320		25.04	0.00	0.00	0	396.00	
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.04570	0.00005	0.000	28.48	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	0.54250	0.00054	4.48030	0.00448	0.543	35.06	0.00	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	56.39950	0.05640	221.67920	0.22168	56.399	28.18	0.22	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	14.78	Put	106.07580	0.10608	355.92970	0.35593	106.076	26.22	0.37	0.00	0	3,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	1.61650	0.00162	0.45460	0.00045	1.617	42.31	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	0.45760	0.00046	0.12440	0.00012	0.458	44.58	0.00	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry	14.90910	14.90910		14.50620	14.50620		27.03	0.00	0.00	0	339.00	
\$ / R	On 30/06/2016	Any day expiry	14.91190	14.91190		14.50920	14.50920		28.25	0.00	0.00	0	711.00	
\$ / R	On 01/07/2016	Any day expiry	14.91470	14.91470		14.51220	14.51220		29.12	0.00	0.00	0	0.00	
\$ / R	On 01/07/2016	Any day expiry	15.68	Put	807.30890	0.80731	1,179.01740	1.17902	807.309	31.58	0.87	0.00	0	18,400.00
\$ / R	On 01/07/2016	Any day expiry	15.85	Call	27.56340	0.02756	7.87420	0.00787	27.563	32.31	0.09	0.00	0	18,400.00
\$ / R	On 05/07/2016	Any day expiry	14.92590	14.92590		14.52410	14.52410		26.40	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 05/07/2016	Any day expiry	14.50	Put	95.34250	0.09534	228.53750	0.22854	95.343	24.87	0.24	0.00	0	22,600.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	126.88850	0.12689	282.93420	0.28293	126.889	25.21	0.30	0.00	0	1,000.00
\$ / R	On 05/07/2016	Any day expiry	14.80	Put	208.27020	0.20827	410.47770	0.41048	208.270	25.89	0.42	0.00	0	3,000.00
\$ / R	On 12/07/2016	Any day expiry			14.94750	14.94750	14.54430	14.54430		24.64	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	14.24	Put	66.47920	0.06648	148.42680	0.14843	66.479	22.78	0.16	0.00	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.00	Put	355.43680	0.35544	584.48930	0.58449	355.437	24.77	0.51	0.00	0	4,000.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	725.05410	0.72505	1,040.95350	1.04095	725.054	26.10	0.74	0.00	0	6,000.00
\$ / R	On 15/07/2016	Any day expiry			14.95690	14.95690	14.55290	14.55290		24.30	0.00	0.00	0	370.00
\$ / R	On 25/07/2016	Any day expiry			14.98830	14.98830	14.58180	14.58180		23.05	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	15.15	Put	495.91300	0.49591	734.27490	0.73427	495.913	23.41	0.55	0.00	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry			14.99140	14.99140	14.58470	14.58470		23.03	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,664.87170	1.66487	2,034.66090	2.03466	1,664.872	26.48	0.90	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	8.81770	0.00882	3.73680	0.00374	8.818	30.62	0.02	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.99460	14.99460	14.58760	14.58760		22.99	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	1.77750	0.00178	1.10400	0.00110	1.778	30.62	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	16.18030	0.01618	34.41040	0.03441	16.180	20.57	0.04	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	30.21350	0.03021	9.10310	0.00910	30.213	27.53	0.06	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	20.18000	0.02018	5.54360	0.00554	20.180	28.21	0.04	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			14.99770	14.99770	14.59050	14.59050		22.95	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			15.00080	15.00080	14.59340	14.59340		22.91	0.00	0.00	0	1,841.00
\$ / R	On 05/08/2016	Any day expiry			15.02220	15.02220	14.61370	14.61370		22.40	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	443.98860	0.44399	651.83590	0.65184	443.989	22.40	0.48	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			15.04060	15.04060	14.63120	14.63120		22.14	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	10.61610	0.01062	12.90780	0.01291	10.616	23.58	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	305.85000	0.30585	165.57260	0.16557	305.850	23.08	0.37	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.05290	15.05290	14.64280	14.64280		21.91	0.00	0.00	0	143.00
\$ / R	On 16/08/2016	Any day expiry			15.05600	15.05600	14.64570	14.64570		21.90	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	251.58380	0.25158	134.96380	0.13496	251.584	23.37	0.31	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			15.05900	15.05900	14.64860	14.64860		21.90	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,030.49530	1.03050	1,325.82240	1.32582	1,030.495	23.41	0.70	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	54.42590	0.05443	23.25010	0.02325	54.426	26.01	0.08	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			15.06210	15.06210	14.65150	14.65150		21.89	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	216.99790	0.21700	115.23730	0.11524	216.998	23.70	0.27	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			15.07740	15.07740	14.66600	14.66600		21.70	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			15.08660	15.08660	14.67480	14.67480		21.77	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	3.39980	0.00340	5.00200	0.00500	3.400	24.38	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	53.30550	0.05331	85.36010	0.08536	53.306	20.36	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	56.24380	0.05624	25.71470	0.02571	56.244	26.22	0.08	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	45.94270	0.04594	19.43010	0.01943	45.943	26.58	0.07	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.09580	15.09580	14.68350	14.68350		21.58	0.00	0.00	0	3,367.00
\$ / R	On 06/09/2016	Any day expiry			15.11980	15.11980	14.70670	14.70670		21.46	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.12580	15.12580	14.71250	14.71250		21.54	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			15.12880	15.12880	14.71540	14.71540		21.55	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	655.16120	0.65516	430.14230	0.43014	655.161	21.33	0.55	0.00	0	133.00

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	16.50	Call	212.09690	0.21210	120.77970	0.12078	212.097	23.91	0.23	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			15.14080	15.14080	14.72700	14.72700		21.45	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	507.18450	0.50718	687.49110	0.68749	507.184	21.15	0.43	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	44.36210	0.04436	17.07270	0.01707	44.362	27.22	0.06	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.14680	15.14680	14.73280	14.73280		21.46	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.15880	15.15880	14.74440	14.74440		21.36	0.00	2,265,694,883.20	149,464	667,337.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	55.88700	0.05589	73.21430	0.07321	55.887	20.34	0.08	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	85.64360	0.08564	0.00000	0.00000	85.644	19.81	0.11	70,433,700.00	40,000	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	101.05780	0.10106	150.22590	0.15023	101.058	19.69	0.13	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	104.42620	0.10443	154.90690	0.15491	104.426	19.70	0.14	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	118.72680	0.11873	174.66520	0.17467	118.727	19.76	0.15	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	1,324.11170	1.32411	982.29710	0.98230	1,324.112	19.94	0.81	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	217.64260	0.21764	311.37640	0.31138	217.643	20.10	0.24	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	317.20700	0.31721	444.54020	0.44454	317.207	20.40	0.31	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	915.86100	0.91586	639.34250	0.63934	915.861	20.55	0.66	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	357.06100	0.35706	494.94250	0.49494	357.061	20.55	0.34	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	904.17080	0.90417	629.77400	0.62977	904.171	20.58	0.66	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	399.73490	0.39973	548.26120	0.54826	399.735	20.70	0.36	8,606,965.07	1,620	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	847.40630	0.84741	583.66690	0.58367	847.406	20.73	0.63	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	426.68110	0.42668	0.00000	0.00000	426.681	20.78	0.38	115,550,500.00	20,000	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	703.18870	0.70319	472.02540	0.47203	703.189	21.14	0.56	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	544.38870	0.54439	727.62540	0.72763	544.389	21.14	0.44	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	572.56770	0.57257	374.60490	0.37460	572.568	21.61	0.49	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	905.79820	0.90580	1,152.24670	1.15225	905.798	22.11	0.58	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	974.20860	0.97421	1,230.05400	1.23005	974.209	22.28	0.61	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	386.64180	0.38664	242.36460	0.24236	386.642	22.54	0.36	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	350.27260	0.35027	217.42700	0.21743	350.273	22.79	0.33	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	342.94920	0.34295	212.43550	0.21244	342.949	22.84	0.33	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	266.14320	0.26614	0.00000	0.00000	266.143	23.48	0.27	163,241,900.00	40,000	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	244.63150	0.24463	145.56700	0.14557	244.632	23.69	0.25	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	223.34290	0.22334	131.21330	0.13121	223.343	23.92	0.23	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	220.17770	0.22018	129.13880	0.12914	220.178	23.95	0.23	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	213.85670	0.21386	125.08930	0.12509	213.857	24.01	0.22	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	171.92560	0.17193	98.63640	0.09864	171.926	24.45	0.18	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	119.83020	0.11983	66.85640	0.06686	119.830	25.19	0.13	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	103.89100	0.10389	57.40540	0.05741	103.891	25.48	0.12	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	32.84070	0.03284	9.40060	0.00940	32.841	28.67	0.04	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			15.18270	15.18270	14.76770	14.76770		21.38	0.00	0.00	0	1,500.00
\$ / R	On 28/09/2016	Any day expiry			15.18570	15.18570	14.77060	14.77060		21.39	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	9.10400	0.00910	10.08990	0.01009	9.104	22.98	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	90.51450	0.09051	124.94910	0.12495	90.515	19.93	0.11	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	86.96230	0.08696	49.37520	0.04938	86.962	26.13	0.10	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	79.43270	0.07943	44.36420	0.04436	79.433	26.44	0.09	0.00	0	150.00
\$ / R	On 14/10/2016	Any day expiry			15.23550	15.23550	14.81810	14.81810		21.37	0.00	0.00	0	830.00

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 26/10/2016	Any day expiry			15.27280	15.27280	14.85380	14.85380	21.29	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	11.58290	0.01158	12.77540	0.01278	11.583	21.34	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	118.82050	0.11882	162.53380	0.16253	118.820	19.70	0.13	0.00	0	150.00	
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	112.45790	0.11246	75.05950	0.07506	112.458	26.64	0.11	0.00	0	250.00	
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	108.89790	0.10890	72.68340	0.07268	108.898	26.80	0.10	0.00	0	150.00	
\$ / R			On 07/11/2016	Any day expiry	15.31010	15.31010	14.88940	14.88940		21.27	0.00	0.00	0	0.00	
\$ / R	14.95	Put	On 07/11/2016	Any day expiry	598.72320	0.59872	768.44190	0.76844	598.723	20.79	0.40	0.00	0	8,695.00	
\$ / R	16.36	Call	On 07/11/2016	Any day expiry	451.93800	0.45194	315.15930	0.31516	451.938	22.82	0.34	0.00	0	8,695.00	
\$ / R			On 17/11/2016	Any day expiry	15.34120	15.34120	14.91910	14.91910		21.31	0.00	0.00	0	0.00	
\$ / R	13.26	Put	On 17/11/2016	Any day expiry	97.56880	0.09757	139.51040	0.13951	97.569	19.24	0.10	0.00	0	9,615.00	
\$ / R	15.60	Put	On 17/11/2016	Any day expiry	980.26830	0.98027	1,204.33900	1.20434	980.268	21.65	0.52	0.00	0	9,615.00	
\$ / R	17.09	Call	On 17/11/2016	Any day expiry	337.51970	0.33752	231.55730	0.23156	337.520	23.79	0.26	0.00	0	9,615.00	
\$ / R			On 28/11/2016	Any day expiry	15.37540	15.37540	14.95180	14.95180		21.28	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	14.00340	0.01400	14.75950	0.01476	14.003	19.94	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	143.58590	0.14359	199.37700	0.19938	143.586	19.29	0.14	0.00	0	150.00	
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	138.39880	0.13840	101.32170	0.10132	138.399	27.17	0.11	0.00	0	400.00	
\$ / R			On 14/12/2016	Any day expiry	15.42520	15.42520	14.99930	14.99930		21.30	0.00	0.00	0	251.00	
\$ / R			On 19/12/2016	Foreign Exchange Future	15.44070	15.44070	15.01410	15.01410		21.26	0.00	420,079,684.20	27,206	99,089.00	
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	15.38310	0.01538	16.35410	0.01635	15.383	19.25	0.02	0.00	0	250.00	
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	115.37580	0.11538	158.38700	0.15839	115.376	19.13	0.11	0.00	0	725.00	
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	136.65380	0.13665	185.21200	0.18521	136.654	19.24	0.13	0.00	0	6,600.00	
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	164.53080	0.16453	220.05540	0.22006	164.531	19.36	0.14	0.00	0	150.00	
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	207.31960	0.20732	273.15510	0.27316	207.320	19.53	0.17	0.00	0	3,200.00	
\$ / R	14.00	Put	On 19/12/2016	Foreign Exchange Future	283.43810	0.28344	367.74560	0.36775	283.438	19.72	0.22	0.00	0	54,190.00	
\$ / R	14.20	Put	On 19/12/2016	Foreign Exchange Future	343.38180	0.34338	445.63460	0.44563	343.382	19.85	0.25	0.00	0	2,125.00	
\$ / R	14.45	Put	On 19/12/2016	Foreign Exchange Future	430.12840	0.43013	0.00000	0.00000	430.128	20.04	0.29	91,480,270.00	20,000	20,000.00	
\$ / R	14.50	Put	On 19/12/2016	Foreign Exchange Future	449.79730	0.44980	578.87370	0.57887	449.797	20.10	0.30	0.00	0	23,489.00	
\$ / R	14.63	Put	On 19/12/2016	Foreign Exchange Future	503.34550	0.50335	642.59400	0.64259	503.346	20.26	0.33	0.00	0	5,700.00	
\$ / R	14.70	Put	On 19/12/2016	Foreign Exchange Future	533.61460	0.53361	678.36280	0.67836	533.615	20.35	0.34	0.00	0	3,200.00	
\$ / R	14.80	Put	On 19/12/2016	Foreign Exchange Future	578.58170	0.57858	731.20260	0.73120	578.582	20.47	0.36	0.00	0	56,000.00	
\$ / R	14.91	Put	On 19/12/2016	Foreign Exchange Future	630.36510	0.63037	791.64490	0.79164	630.365	20.60	0.38	0.00	0	100.00	
\$ / R	14.98	Put	On 19/12/2016	Foreign Exchange Future	664.57010	0.66457	831.34180	0.83134	664.570	20.69	0.39	0.00	0	1,700.00	
\$ / R	15.00	Put	On 19/12/2016	Foreign Exchange Future	674.52030	0.67452	842.85450	0.84285	674.520	20.71	0.39	0.00	0	29,368.00	
\$ / R	15.20	Put	On 19/12/2016	Foreign Exchange Future	778.25710	0.77826	963.09820	0.96310	778.257	20.95	0.43	0.00	0	6,985.00	
\$ / R	15.21	Put	On 19/12/2016	Foreign Exchange Future	783.64640	0.78365	969.29880	0.96930	783.646	20.96	0.43	0.00	0	3,500.00	
\$ / R	15.40	Put	On 19/12/2016	Foreign Exchange Future	889.50210	0.88950	1,090.51100	1.09051	889.502	21.19	0.46	0.00	0	31,590.00	
\$ / R	15.40	Call	On 19/12/2016	Foreign Exchange Future	930.20210	0.93020	704.61100	0.70461	930.202	21.19	0.54	0.00	0	26,053.00	
\$ / R	15.50	Call	On 19/12/2016	Foreign Exchange Future	888.63640	0.88864	670.85940	0.67086	888.636	21.32	0.52	0.00	0	750.00	
\$ / R	15.50	Put	On 19/12/2016	Foreign Exchange Future	947.93640	0.94794	1,156.75940	1.15676	947.936	21.32	0.48	0.00	0	69,895.00	
\$ / R	15.57	Put	On 19/12/2016	Foreign Exchange Future	989.95110	0.98995	1,204.47050	1.20447	989.951	21.41	0.49	0.00	0	1,400.00	
\$ / R	15.68	Put	On 19/12/2016	Foreign Exchange Future	1,057.66150	1.05766	1,280.97900	1.28098	1,057.661	21.55	0.51	0.00	0	63,513.00	
\$ / R	15.80	Put	On 19/12/2016	Foreign Exchange Future	1,133.80910	1.13381	1,366.49230	1.36649	1,133.809	21.70	0.53	0.00	0	10,000.00	
\$ / R	15.85	Call	On 19/12/2016	Foreign Exchange Future	756.91380	0.75691	566.83120	0.56683	756.914	21.76	0.46	0.00	0	2,000.00	
\$ / R	16.00	Put	On 19/12/2016	Foreign Exchange Future	1,266.24910	1.26625	1,513.49220	1.51349	1,266.249	21.96	0.56	0.00	0	32,800.00	

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	16.20	Put	1,405.09000	1.40509	1,665.66360	1.66566	1,405.090	22.24	0.59	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,601.13160	1.60113	1,877.14950	1.87715	1,601.132	22.61	0.63	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,645.94600	1.64595	1,925.15690	1.92516	1,645.946	22.69	0.64	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	551.67760	0.55168	405.33800	0.40534	551.678	22.72	0.36	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,767.36770	1.76737	2,054.93980	2.05494	1,767.368	22.91	0.66	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	499.63230	0.49963	364.85070	0.36485	499.632	23.01	0.33	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	469.02930	0.46903	341.40310	0.34140	469.029	23.19	0.32	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	460.65890	0.46066	335.01540	0.33502	460.659	23.24	0.31	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	458.59140	0.45859	333.43760	0.33344	458.591	23.25	0.31	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	360.65400	0.36065	259.50060	0.25950	360.654	23.95	0.25	157,821,400.00	40,000	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	336.26460	0.33626	241.32290	0.24132	336.265	24.15	0.24	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	331.90090	0.33190	238.08340	0.23808	331.901	24.19	0.24	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	290.37780	0.29038	213.21840	0.21322	290.378	24.59	0.21	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	283.04500	0.28305	208.89510	0.20890	283.045	24.66	0.21	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	278.27490	0.27827	206.08740	0.20609	278.275	24.71	0.20	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	275.92470	0.27592	204.70530	0.20471	275.925	24.74	0.20	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	245.31820	0.24532	183.85300	0.18385	245.318	25.34	0.18	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	213.46950	0.21347	160.95840	0.16096	213.470	26.22	0.16	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	207.75140	0.20775	156.86080	0.15686	207.751	26.40	0.15	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	206.51360	0.20651	155.97420	0.15597	206.514	26.44	0.15	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	197.59770	0.19760	149.59350	0.14959	197.598	26.74	0.14	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	191.99760	0.19200	143.51160	0.14351	191.998	26.94	0.14	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	169.78450	0.16978	111.32910	0.11133	169.785	27.84	0.12	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	165.42780	0.16543	108.19600	0.10820	165.428	27.84	0.12	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	160.31910	0.16032	104.54360	0.10454	160.319	27.84	0.12	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	148.95310	0.14895	96.45880	0.09646	148.953	27.84	0.11	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	139.06320	0.13906	89.47270	0.08947	139.063	27.84	0.10	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	133.27990	0.13328	85.40960	0.08541	133.280	27.84	0.10	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	123.68740	0.12369	78.70840	0.07871	123.687	27.84	0.10	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	119.77410	0.11977	75.98890	0.07599	119.774	27.84	0.09	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	89.35840	0.08936	55.16560	0.05517	89.358	27.84	0.07	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	84.58130	0.08458	51.95150	0.05195	84.581	27.84	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	74.06990	0.07407	44.94130	0.04494	74.070	27.84	0.06	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	71.63970	0.07164	43.33360	0.04333	71.640	27.84	0.06	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70710		15.70710	15.70710	15.26280	15.26280		21.24	0.00	4,570,766.10	291	25,295.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	855.61180	0.85561	1,034.60800	1.03461	855.612	20.63	0.40	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	925.97550	0.92598	1,112.91320	1.11291	925.976	20.80	0.41	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,122.41240	1.12241	1,329.22500	1.32923	1,122.412	21.24	0.46	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,146.36930	1.14637	1,355.73640	1.35574	1,146.369	21.29	0.47	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,822.00560	1.82201	2,092.52920	2.09253	1,822.006	22.48	0.60	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	443.83310	0.44383	337.96080	0.33796	443.833	24.45	0.25	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	442.41290	0.44241	337.05290	0.33705	442.413	24.46	0.25	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	374.29190	0.37429	291.93580	0.29194	374.292	25.18	0.22	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	341.49980	0.34150	266.81470	0.26681	341.500	25.83	0.20	0.00	0	3,200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	182.31950		0.18232		121.68870	0.12169	182.320	27.55	0.11	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.02160		16.02160		15.55730	15.55730		21.32	0.00	0.00	0	155,386.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	740.48900		0.74049		886.20600	0.88621	740.489	20.03	0.32	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,205.81420		1.20581		1,405.82170	1.40582	1,205.814	21.04	0.43	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	755.46920		0.75547		597.72760	0.59773	755.469	23.71	0.34	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	530.58240		0.53058		425.92750	0.42593	530.582	25.68	0.25	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.08910		16.08910		15.61590	15.61590		21.81	0.00	8,044,550.00	500	1,670.00
\$ / R	On 18/12/2017	Foreign Exchange Future			16.13190		16.13190		15.65370	15.65370		22.12	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.17470		16.17470		15.69160	15.69160		22.22	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.21750		16.21750		15.72940	15.72940		22.27	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.15880		15.15880		14.74440	14.74440		21.36	0.00	318,334.80	21	623.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.44070		15.44070		15.01410	15.01410		21.26	0.00	0.00	0	60.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.70710		15.70710		15.26280	15.26280		21.24	0.00	0.00	0	54.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			16.02160		16.02160		15.55730	15.55730		21.32	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			20.74240		20.74240		21.78350	21.78350		18.53	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	965.41190		0.96541		439.13040	0.43913	965.412	18.69	0.58	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	26.78850		0.02679		35.55860	0.03556	26.788	24.97	0.03	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			20.78930		20.78930		21.83170	21.83170		18.42	0.00	51,640,621.20	2,484	62,797.00
£ / R	On 19/09/2016	Foreign Exchange Future	19.83	Put	343.02300		0.34302		114.86160	0.11486	343.023	18.31	0.28	0.00	0	7,500.00
£ / R	On 19/09/2016	Foreign Exchange Future	21.90	Call	351.48610		0.35149		714.25290	0.71425	351.486	18.89	0.30	0.00	0	5,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	224.16120		0.22416		491.48970	0.49149	224.161	19.16	0.21	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	94.02530		0.09403		238.15330	0.23815	94.025	19.75	0.10	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	32.66950		0.03267		66.89050	0.06689	32.669	22.00	0.04	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			21.19560		21.19560		22.24420	22.24420		19.08	0.00	275,542.80	13	50.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	53.39710		0.05340		33.78710	0.03379	53.397	18.68	0.04	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	177.97960		0.17798		73.72800	0.07373	177.980	18.49	0.12	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,249.19490		1.24919		668.19170	0.66819	1,249.195	19.20	0.50	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,354.77950		2.35478		1,560.07160	1.56007	2,354.780	20.21	0.70	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	290.04700		0.29005		444.18620	0.44419	290.047	21.00	0.18	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	69.87920		0.06988		152.43530	0.15244	69.879	20.72	0.06	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			21.58330		21.58330		22.62930	22.62930		19.79	0.00	107,916.50	5	100.00
£ / R	On 25/04/2017	Any day expiry			21.78750		21.78750		22.82930	22.82930		20.05	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			22.04550		22.04550		23.08460	23.08460		20.35	0.00	0.00	0	9,534.00
£ / R	On 18/12/2017	Foreign Exchange Future			22.25520		22.25520		23.26150	23.26150		20.35	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14865		0.14865		0.13984	0.13984		18.36	0.00	11,000.03	74	990.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15193		0.15193		0.14290	0.14290		17.85	0.00	0.00	0	9,180.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15513		0.15513		0.14584	0.14584		18.16	0.00	0.00	0	104.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15893		0.15893		0.14931	0.14931		18.56	0.00	0.00	0	0.00
€ / R	On 30/06/2016	Any day expiry			16.57950		16.57950		16.47960	16.47960		26.13	0.00	0.00	0	99.00
€ / R	On 13/07/2016	Any day expiry			16.63310		16.63310		16.88280	16.88280		23.66	0.00	2,296,060.80	136	136.00

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 19/09/2016	Foreign Exchange Future			16.90650		16.90650		16.79400	16.79400		21.55	0.00	41,843,587.50	2,475	49,107.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	669.40710		0.66941		576.49810	0.57650	669.407	21.67	0.50	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.27710		17.27710		17.15900	17.15900		21.56	0.00	46,648,170.00	2,700	17,867.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	831.03180		0.83103		829.74320	0.82974	831.032	21.20	0.41	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	177.04220		0.17704		141.61440	0.14161	177.042	26.79	0.12	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.63550		17.63550		17.50400	17.50400		21.42	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			18.06200		18.06200		17.91580	17.91580		21.39	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			18.17610		18.17610		18.02690	18.02690		21.71	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.38876		101.38876		100.40994	100.40994			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			98.59870		98.59870		97.58847	97.58847			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			97.45534		97.45534		96.42467	96.42467			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			99.55295		99.55295		98.52302	98.52302			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.10278		100.10278		100.08963	100.08963			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.09952		100.09952		100.06753	100.06753			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.80196		99.80196		99.74278	99.74278			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.95192		99.95192		99.85931	99.85931			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.34297		100.34297		100.22203	100.22203			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.74474		99.74474		99.59757	99.59757			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.57348		99.57348		99.36685	99.36685			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.79877		99.79877		99.53750	99.53750			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.80351		99.80351		99.23171	99.23171			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.26027		99.26027		98.65713	98.65713			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			98.67857		98.67857		98.04726	98.04726			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			99.06768		99.06768		98.41361	98.41361			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			487.05400		487.05400		490.88600	490.88600			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			496.41400		496.41400		500.32500	500.32500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			559.31500		559.31500		568.06500	568.06500			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			570.06400		570.06400		578.98800	578.98800			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			509.09000		509.09000		516.26200	516.26200			0.00	0.00	0	722.00
ALBI	On 03/11/2016	Index Future			518.87400		518.87400		526.18800	526.18800			0.00	0.00	0	8.00
ALBI	On 02/02/2017	Index Future			529.26400		529.26400		536.73400	536.73400			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.31950		11.31950		11.13930	11.13930		16.29	0.00	13,390,968.50	1,183	8,554.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.49310		11.49310		11.30740	11.30740		16.14	0.00	80,451.70	7	506.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.65780		11.65780		11.46400	11.46400		16.49	0.00	0.00	0	4,235.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			11.85310		11.85310		11.64980	11.64980		16.79	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future			11.86890		11.86890		11.66380	11.66380		17.37	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 19/09/2016	Foreign Exchange Future	11.74600		11.74600		11.56230	11.56230		17.01	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.96500		11.96500		11.77580	11.77580		16.81	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	12.17190		12.17190		11.97340	11.97340		17.03	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.73940		15.73940		15.48860	15.48860		21.50	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	16.11760		16.11760		15.84880	15.84880		21.82	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	16.48500		16.48500		16.19290	16.19290		22.30	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.27890		2.27890		2.22990	2.22990		20.37	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.30980		2.30980		2.26040	2.26040		20.07	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.33680		2.33680		2.28630	2.28630		20.36	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.27960		2.27960		2.26200	2.26200		21.49	0.00	0.00	0	132.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.33170		2.33170		2.31250	2.31250		21.28	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	10.62516		78.59781		10.42807	79.86053			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future	10.70895		76.29948		10.50528	77.58695			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.78956		77.82801		10.57885	79.14260			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	10.78504		82.69402		10.58796	84.12821			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.86784		80.00366		10.66415	81.46592			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	507.67700		507.67700		514.57600	514.57600			0.00	76,151,550.00	15	451.00
GOVI	On 03/11/2016	GOVI	517.43400		517.43400		524.47000	524.47000			0.00	0.00	0	127.00
GOVI	On 02/02/2017	GOVI	527.79500		527.79500		534.98000	534.98000			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 19/09/2016	Foreign Exchange Future		1.95490	1.95490		1.90250	1.90250		21.01	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.99130	1.99130		1.93790	1.93790		20.91	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.02500	2.02500		1.96970	1.96970		21.02	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.43816	127.43816		127.57704	127.57704			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future		129.86873	129.86873		130.01148	130.01148			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		108.82757	108.82757		108.74027	108.74027			0.00	0.00	0	4,159.00
I2033	On 03/11/2016	Bond Future		109.88411	109.88411		109.79602	109.79602			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		134.96416	134.96416		134.95119	134.95119			0.00	0.00	0	21,722.00
I2038	On 03/11/2016	Bond Future		137.53831	137.53831		137.52645	137.52645			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		134.88035	134.88035		135.44789	135.44789			0.00	0.00	0	16,620.00
I2046	On 03/11/2016	Bond Future		135.94735	135.94735		136.52665	136.52665			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		144.15142	144.15142		145.00399	145.00399			0.00	0.00	0	21,135.00
I2050	On 03/11/2016	Bond Future		146.90082	146.90082		147.77100	147.77100			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		248.15100	248.15100		248.55100	248.55100			0.00	0.00	0	1,079.00
IGOV	On 03/11/2016	Index Future		252.93500	252.93500		253.34500	253.34500			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		258.01500	258.01500		258.43700	258.43700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		672.05500	672.05500		672.93900	672.93900			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		684.88000	684.88000		685.78100	685.78100			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.36000	92.64000		7.36000	92.64000			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		7.43000	92.57000			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		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.64000	92.36000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.74000	92.26000		7.74000	92.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.82000	92.18000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.90000	92.10000		7.90000	92.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.96000	92.04000		7.96000	92.04000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/06/2018	Jibar Tradeable Future			7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14710		0.14710		0.14380	0.14380			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14700		0.14700		0.14410	0.14410			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14690		0.14690		0.14250	0.14250			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05020		0.05020		0.04870	0.04870			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.04640		0.04640		0.04750	0.04750			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04560		0.04560		0.04650	0.04650			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.79430		10.79430		10.60490	10.60490		17.27	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.94940		10.94940		10.75320	10.75320		17.10	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			11.09910		11.09910		10.89090	10.89090		17.73	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.36940		1.36940		1.37380	1.37380			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.38180		1.38180		1.38640	1.38640			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.39730		1.39730		1.39870	1.39870			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11530		1.11530		1.13900	1.13900			0.00	2,877,474.00	2,580	12,920.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11890		1.11890		1.14290	1.14290			0.00	844,769.50	755	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12280		1.12280		1.14680	1.14680			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.12638		110.49326		8.88262	112.22231		10.12	0.00	124,415,410.76	1,126	97,765.00
R186	On 04/08/2016	Bond Future	8.85	Call	708.92000		0.70892		1,404.75000	1.40475	708.920	9.99	0.31	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	822.42000		0.82242		1,582.05000	1.58205	822.420	10.01	0.34	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	1,097.37000		1.09737		562.02000	0.56202	1,097.370	10.12	0.40	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	2,172.09000		2.17209		3,419.92000	3.41992	2,172.090	10.14	0.63	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	2,395.05000		2.39505		3,693.94000	3.69394	2,395.050	10.16	0.67	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	731.15000		0.73115		348.75000	0.34875	731.150	10.19	0.30	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	398.55000		0.39855		172.66000	0.17266	398.550	10.27	0.19	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	94.40000		0.09440		33.77000	0.03377	94.400	10.45	0.06	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.17729		112.59392		8.92374	114.35691		9.82	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,724.85000		2.72485		3,745.09000	3.74509	2,724.850	9.80	0.52	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,477.83000		3.47783		4,634.50000	4.63450	3,477.830	9.88	0.60	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	1,343.31000		1.34331		893.98000	0.89398	1,343.310	9.99	0.30	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	1,244.79000		1.24479		822.52000	0.82252	1,244.790	10.01	0.29	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			299.59477		299.59477		299.56774	299.56774			0.00	0.00	0	1,657.00
R197	On 03/11/2016	Bond Future			305.30877		305.30877		305.28380	305.28380			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 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	248.74825		248.74825		249.57279	249.57279		8.51	0.00	0.00	0	37,553.00
R202	On 03/11/2016	Bond Future	253.49268		253.49268		254.33482	254.33482			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	8.83591		98.10855		8.63695	99.05633		7.46	0.00	0.00	0	11,610.00
R2023	On 03/11/2016	Bond Future	8.88974		96.04253		8.68051	97.00927		7.48	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future	8.93453		97.96625		8.71373	98.95405		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	7.77529		103.79596		7.56420	104.01553		1.24	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future	7.77583		101.59746		7.49984	101.82217		1.00	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	7.65815		103.63260		7.25982	103.86356		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	9.47782		89.09831		9.27532	90.51623			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future	9.52842		90.79244		9.31921	92.23825			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	9.61259		92.04546		9.40007	93.63020		13.54	0.00	0.00	0	12,705.00
R2032	On 03/11/2016	Bond Future	9.66705		89.63656		9.44768	91.25225		13.87	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.71494		91.43235		9.48834	93.08197		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	9.70128		96.87428		9.50406	98.48614			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future	9.75610		94.21421		9.55274	95.85759			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	9.76778		89.08871		9.57064	90.68921		15.64	0.00	0.00	0	40,983.00
R2037	On 03/11/2016	Bond Future	9.81912		90.78274		9.61611	92.41459		15.35	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.86497		88.34445		9.65568	90.01053		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	8.17489		100.70797		7.98055	101.11855		2.81	0.00	0.00	0	33,387.00
R204	On 03/11/2016	Bond Future	8.22172		102.62258		8.00210	103.04194		2.50	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future	8.23739		100.63591		7.98498	101.06538		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	9.83293		92.65827		9.64088	94.32078		16.29	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future	9.88471		94.42019		9.68700	96.11517		15.98	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 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			9.84709		89.88558		9.65507	91.56137		16.96	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future			9.89729		91.59480		9.69973	93.30335		16.65	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			9.94235		89.04752		9.73888	90.79195		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			9.83990		93.32594		9.64282	95.08316		16.73	0.00	0.00	0	59,008.00
R2048	On 03/11/2016	Bond Future			9.89180		90.66173		9.68898	92.45324		17.23	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			9.93945		92.47776		9.73053	94.30679		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			8.45154		96.98963		8.23935	97.59920		4.22	0.00	0.00	0	76,760.00
R207	On 02/02/2017	Bond Future			8.53737		97.16980		8.28374	97.80606		3.68	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,642.42000		1.64242	2,074.56000	2.07456	1,642.420		3.71	0.63	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			8.60929		95.43026		8.39879	96.19157		5.60	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.66337		93.84188		8.43868	94.61856		5.42	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.70333		95.72172		8.46238	96.51556		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			9.63924		72.61319		9.44221	73.95373		15.53	0.00	726,131.90	10	55,103.00
R209	On 04/08/2016	Bond Future	9.40	Call	830.53000		0.83053	1,398.98000	1.39898	830.530		15.37	0.34	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,375.09000		1.37509	2,133.57000	2.13357	1,375.090		15.46	0.48	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	1,306.97000		1.30697	815.76000	0.81576	1,306.970		15.51	0.45	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	251.80000		0.25180	129.24000	0.12924	251.800		15.87	0.13	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,100.94000		6.10094	7,395.58000	7.39558	6,100.940		16.06	0.95	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.68694		70.84307		9.48430	72.20980		15.97	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	1,271.99000		1.27199	939.43000	0.93943	1,271.990		16.29	0.28	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.72870		72.26228		9.52020	73.65762		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

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 04/08/2016	Bond Future			188.91892		188.91892		188.90151	188.90151			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.23949		190.23949		190.22369	190.22369			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/08/2016	Bond Future			139.88228		139.88228		139.87185	139.87185			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.55026		142.55026		142.54094	142.54094			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			146.10461		146.10461		146.09110	146.09110			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.89128		148.89128		148.87891	148.87891			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			9.53005		83.39279		9.31247	84.86321		13.29	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future			9.58229		81.42748		9.35783	82.92663		13.61	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.62939		83.05845		9.39752	84.58909		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			9.76878		72.62808		9.57177	74.01181		16.27	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	15.52000		0.01552		45.25000	0.04525	15.520	15.78	0.01	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	444.91000		0.44491		824.95000	0.82495	444.910	16.05	0.21	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,920.12000		3.92012		5,120.05000	5.12005	3,920.120	16.63	0.82	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,386.66000		9.38666		10,764.75000	10.76475	9,386.660	16.92	0.99	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.81830		70.71173		9.61577	72.12237		16.74	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future			9.86348		72.12811		9.65507	73.56829		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			26,580.15000		26,580.15000		26,169.37000	26,169.37000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			27,086.05000		27,086.05000		26,663.17000	26,663.17000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.22590		11.22590		10.99490	10.99490		18.10	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			11.42070		11.42070		11.18590	11.18590		17.91	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.09150		5.09150		5.02670	5.02670		15.51	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			5.08180		5.08180		5.01700	5.01700		15.33	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.31880		1.31880		1.28370	1.28370			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future			1.28110		1.28110		1.23870	1.23870			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future			1.22190		1.22190		1.19610	1.19610			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 :											3,785,075,908.55	360,565	3,392,144.00
Grand Total:											3,785,075,908.55	360,565	3,392,144.00