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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 28/06/2016

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	
<b>Derivatives</b>														
\$ / R	On 28/06/2016	Any day expiry	15.13350	15.13350		15.52880	15.52880		32.15	0.00	6,019,200.00	396	0.00	
\$ / R	On 29/06/2016	Any day expiry	15.22670	15.22670		15.52880	15.52880		32.26	0.00	0.00	0	339.00	
\$ / R	On 30/06/2016	Any day expiry	15.22670	15.22670		15.52890	15.52890		27.81	0.00	2,811,371.00	185	526.00	
\$ / R	On 01/07/2016	Any day expiry	15.22690	15.22690		15.53170	15.53170		26.19	0.00	0.00	0	0.00	
\$ / R	On 01/07/2016	Any day expiry	15.68	Put	485.39600	0.48540	278.62080	0.27862	485.396	30.69	0.85	0.00	0	18,400.00
\$ / R	On 01/07/2016	Any day expiry	15.85	Call	18.20860	0.01821	82.55950	0.08256	18.209	32.47	0.09	0.00	0	18,400.00
\$ / R	On 05/07/2016	Any day expiry	15.23800	15.23800		15.54310	15.54310		22.26	0.00	0.00	0	0.00	
\$ / R	On 05/07/2016	Any day expiry	14.50	Put	9.62880	0.00963	8.49870	0.00850	9.629	21.91	0.05	0.00	0	22,600.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	16.39560	0.01640	10.64100	0.01064	16.396	21.96	0.08	0.00	0	1,000.00
\$ / R	On 05/07/2016	Any day expiry	14.80	Put	41.58340	0.04158	19.39140	0.01939	41.583	22.05	0.17	0.00	0	3,000.00
\$ / R	On 05/07/2016	Any day expiry	15.16	Put	150.11390	0.15011	0.00000	0.00000	150.114	22.21	0.43	51,874,877.60	8,000	4,000.00
\$ / R	On 12/07/2016	Any day expiry	15.25920	15.25920		15.56520	15.56520		23.14	0.00	0.00	0	0.00	
\$ / R	On 12/07/2016	Any day expiry	14.24	Put	20.70220	0.02070	20.65850	0.02066	20.702	23.74	0.07	0.00	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.00	Put	153.84280	0.15384	102.44060	0.10244	153.843	22.28	0.34	0.00	0	4,000.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	447.55640	0.44756	314.25200	0.31425	447.556	23.73	0.64	0.00	0	6,000.00
\$ / R	On 15/07/2016	Any day expiry	15.26880	15.26880		15.57500	15.57500		23.33	0.00	0.00	0	370.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 25/07/2016	Any day expiry										
			15.15	Put	302.17120	0.30217	208.59090	0.20859	302.171	22.57	0.42	0.00	0	15,000.00
\$ / R			On 26/07/2016	Any day expiry										
			16.60	Put	1,364.70370	1.36470	1,123.43270	1.12343	1,364.704	25.40	0.87	0.00	0	7,229.00
\$ / R			On 26/07/2016	Any day expiry										
			18.19	Call	7.43830	0.00744	15.11200	0.01511	7.438	28.95	0.02	0.00	0	7,229.00
\$ / R			On 27/07/2016	Any day expiry										
			11.80	Put	0.43300	0.00043	0.28540	0.00029	0.433	30.70	0.00	0.00	0	250.00
\$ / R			On 27/07/2016	Any day expiry										
			13.50	Put	7.36910	0.00737	7.21670	0.00722	7.369	22.15	0.02	0.00	0	150.00
\$ / R			On 27/07/2016	Any day expiry										
			17.13	Call	34.69390	0.03469	72.76000	0.07276	34.694	26.46	0.07	0.00	0	250.00
\$ / R			On 27/07/2016	Any day expiry										
			17.45	Call	21.85540	0.02186	46.34910	0.04635	21.855	27.07	0.05	0.00	0	150.00
\$ / R			On 28/07/2016	Any day expiry										
					15.31060	15.31060	15.61760	15.61760		22.85	0.00	0.00	0	265.00
\$ / R			On 29/07/2016	Any day expiry										
					15.31380	15.31380	15.62090	15.62090		22.81	0.00	0.00	0	1,841.00
\$ / R			On 05/08/2016	Any day expiry										
			15.00	Put	279.55710	0.27956	199.36890	0.19937	279.557	21.85	0.36	0.00	0	5,000.00
\$ / R			On 11/08/2016	Any day expiry										
			12.70	Put	6.02200	0.00602	4.40190	0.00440	6.022	24.93	0.01	0.00	0	2,000.00
\$ / R			On 11/08/2016	Any day expiry										
			15.52	Call	397.53510	0.39754	575.49320	0.57549	397.535	22.26	0.46	0.00	0	2,000.00
\$ / R			On 15/08/2016	Any day expiry										
					15.36660	15.36660	15.67500	15.67500		21.70	0.00	0.00	0	143.00
\$ / R			On 16/08/2016	Any day expiry										
			15.81	Call	322.41830	0.32242	475.41850	0.47542	322.418	22.51	0.38	0.00	0	10,000.00
\$ / R			On 17/08/2016	Any day expiry										
			15.84	Put	786.20360	0.78620	629.00170	0.62900	786.204	22.55	0.62	0.00	0	5,000.00
\$ / R			On 17/08/2016	Any day expiry										
			17.39	Call	64.36210	0.06436	116.53650	0.11654	64.362	25.02	0.10	0.00	0	5,000.00
\$ / R			On 18/08/2016	Any day expiry										
					15.37590	15.37590	15.68450	15.68450		21.76	0.00	0.00	0	0.00
\$ / R			On 18/08/2016	Any day expiry										
			16.01	Call	275.89130	0.27589	413.42820	0.41343	275.891	22.83	0.33	0.00	0	5,000.00
\$ / R			On 23/08/2016	Any day expiry										
					15.39150	15.39150	15.70040	15.70040		21.56	0.00	0.00	0	0.00
\$ / R			On 26/08/2016	Any day expiry										
					15.40080	15.40080	15.70990	15.70990		21.56	0.00	0.00	0	0.00
\$ / R			On 26/08/2016	Any day expiry										
			11.80	Put	2.10800	0.00211	1.80010	0.00180	2.108	25.60	0.00	0.00	0	250.00
\$ / R			On 26/08/2016	Any day expiry										
			13.50	Put	31.89900	0.03190	27.04040	0.02704	31.899	21.12	0.06	0.00	0	150.00
\$ / R			On 26/08/2016	Any day expiry										
			17.70	Call	64.85610	0.06486	112.89490	0.11289	64.856	25.19	0.09	0.00	0	250.00
\$ / R			On 26/08/2016	Any day expiry										
			17.93	Call	51.88500	0.05189	92.42370	0.09242	51.885	25.51	0.08	0.00	0	150.00
\$ / R			On 29/08/2016	Any day expiry										
					15.41010	15.41010	15.71950	15.71950		21.34	0.00	0.00	0	3,367.00
\$ / R			On 06/09/2016	Any day expiry										
					15.43500	15.43500	15.74490	15.74490		21.22	0.00	0.00	0	0.00
\$ / R			On 08/09/2016	Any day expiry										
					15.44120	15.44120	15.75120	15.75120		21.21	0.00	0.00	0	0.00
\$ / R			On 09/09/2016	Any day expiry										
					15.44430	15.44430	15.75440	15.75440		21.21	0.00	0.00	0	0.00
\$ / R			On 09/09/2016	Any day expiry										
			15.00	Call	810.14250	0.81014	1,041.54230	1.04154	810.143	20.64	0.64	0.00	0	133.00
\$ / R			On 09/09/2016	Any day expiry										
			16.50	Call	255.82430	0.25582	372.84820	0.37285	255.824	22.91	0.28	0.00	0	121.00
\$ / R			On 13/09/2016	Any day expiry										
					15.45670	15.45670	15.76710	15.76710		21.08	0.00	0.00	0	0.00
\$ / R			On 13/09/2016	Any day expiry										
			14.95	Put	351.31560	0.35132	276.13160	0.27613	351.316	20.44	0.34	0.00	0	1,000.00
\$ / R			On 13/09/2016	Any day expiry										
			18.71	Call	47.74810	0.04775	78.84160	0.07884	47.748	26.06	0.06	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry										
					15.46300	15.46300	15.77350	15.77350		21.08	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future										
			13.24	Put	32.33120	0.03233	26.98510	0.02699	32.331	20.44	0.05	0.00	0	405.00
\$ / R			On 19/09/2016	Foreign Exchange Future										
			13.56	Put	52.80560	0.05281	43.86010	0.04386	52.806	20.05	0.08	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	62.94870		0.06295		52.19650	0.05220	62.949	19.91	0.09	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	64.79160		0.06479		53.70850	0.05371	64.792	19.88	0.09	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	72.62780		0.07263		60.13950	0.06014	72.628	19.79	0.10	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	1,575.22200		1.57522	1,867.47000	1.86747	1,575.222		19.61	0.87	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	136.31140		0.13631		105.56390	0.10556	136.311	19.73	0.17	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	207.86030		0.20786		163.32120	0.16332	207.860	19.90	0.23	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,112.00180		1.11200	1,372.99590	1.37300	1,112.002		19.96	0.75	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	236.60180		0.23660		186.79590	0.18680	236.602	19.96	0.25	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	1,098.05720		1.09806	1,357.95900	1.35796	1,098.057		19.97	0.74	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	267.92130		0.26792		212.53430	0.21253	267.921	20.02	0.28	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	1,029.90300		1.02990	1,284.16200	1.28416	1,029.903		20.03	0.72	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	288.16550		0.28817		229.09600	0.22910	288.165	20.06	0.29	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	858.27180		0.85827	1,090.24840	1.09025	858.272		20.38	0.64	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	382.87180		0.38287		304.04840	0.30405	382.872	20.38	0.36	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	699.40830		0.69941	910.06550	0.91007	699.408		20.77	0.57	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	690.26290		0.69026		567.29910	0.56730	690.263	21.19	0.51	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	751.30100		0.75130		620.20630	0.62021	751.301	21.34	0.54	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	469.31730		0.46932		636.50740	0.63651	469.317	21.60	0.43	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	423.81890		0.42382		580.82140	0.58082	423.819	21.82	0.39	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	414.61550		0.41462		569.46630	0.56947	414.616	21.87	0.39	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	317.97120		0.31797		448.10430	0.44810	317.971	22.44	0.31	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	290.99860		0.29100		413.31900	0.41332	290.999	22.64	0.29	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	264.31380		0.26431		378.55840	0.37856	264.314	22.85	0.27	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	260.42830		0.26043		373.47190	0.37347	260.428	22.88	0.27	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	252.83220		0.25283		363.50200	0.36350	252.832	22.95	0.26	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	202.51870		0.20252		296.57680	0.29658	202.519	23.44	0.22	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	138.55620		0.13856		210.77800	0.21078	138.556	24.16	0.16	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	119.05660		0.11906		183.18050	0.18318	119.057	24.44	0.14	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	34.71640		0.03472		51.02760	0.05103	34.716	27.61	0.04	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			15.50030		15.50030		15.81160	15.81160		20.93	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			15.50340		15.50340		15.81470	15.81470		20.94	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	4.69200		0.00469		6.16040	0.00616	4.692	22.98	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	54.14720		0.05415		45.99510	0.04600	54.147	19.85	0.08	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	97.18990		0.09719		148.50360	0.14850	97.190	25.08	0.11	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	87.11930		0.08712		133.93420	0.13393	87.119	25.30	0.10	0.00	0	150.00
\$ / R	On 14/10/2016	Any day expiry			15.55380		15.55380		15.86680	15.86680		20.73	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry			15.59180		15.59180		15.90600	15.90600		20.60	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	6.65130		0.00665		8.81250	0.00881	6.651	21.41	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	69.09170		0.06909		60.92150	0.06092	69.092	19.04	0.08	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	114.32730		0.11433		171.33290	0.17133	114.327	25.09	0.11	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	110.43630		0.11044		164.16480	0.16416	110.436	25.26	0.11	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			15.59490		15.59490		15.90920	15.90920		20.60	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	47.01010		0.04701		41.84320	0.04184	47.010	18.99	0.06	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	465.43980		0.46544		397.70710	0.39771	465.440	19.91	0.36	0.00	0	9,960.00

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\$ / R	On 27/10/2016	Any day expiry	16.14	Call	535.95190	0.53595	714.25200	0.71425	535.952	21.37	0.41	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			15.62970	15.62970	15.94510	15.94510		20.50	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	429.27780	0.42928	375.15860	0.37516	429.278	19.60	0.33	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	510.36450	0.51036	683.58020	0.68358	510.364	21.51	0.39	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			15.66130	15.66130	15.97770	15.97770		20.41	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	55.40170	0.05540	44.88580	0.04489	55.402	18.50	0.07	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	760.43100	0.76043	671.29340	0.67129	760.431	20.34	0.46	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	372.62170	0.37262	511.72290	0.51172	372.622	22.49	0.29	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			15.69600	15.69600	16.01350	16.01350		20.33	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	9.01980	0.00902	12.44270	0.01244	9.020	20.16	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	83.18160	0.08318	71.12920	0.07113	83.182	18.30	0.09	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	137.84070	0.13784	195.99040	0.19599	137.841	25.61	0.12	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.74660	15.74660	16.06570	16.06570		20.26	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.76240	15.76240	16.08200	16.08200		20.20	0.00	194,350,392.00	12,330	95,501.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	10.59390	0.01059	14.08220	0.01408	10.594	19.58	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	65.05860	0.06506	56.94180	0.05694	65.059	18.11	0.07	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	78.80920	0.07881	70.05270	0.07005	78.809	18.18	0.08	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	97.30010	0.09730	87.82640	0.08783	97.300	18.27	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	126.76860	0.12677	116.36720	0.11637	126.769	18.39	0.12	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	182.49400	0.18249	170.70030	0.17070	182.494	18.57	0.16	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	228.09290	0.22809	215.30700	0.21531	228.093	18.69	0.19	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	295.37210	0.29537	276.12350	0.27612	295.372	18.84	0.23	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	310.25130	0.31025	289.54520	0.28955	310.251	18.87	0.24	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	351.22310	0.35122	326.46800	0.32647	351.223	18.94	0.26	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	374.66480	0.37466	347.57670	0.34758	374.665	18.98	0.28	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	410.97100	0.41097	379.24730	0.37925	410.971	19.07	0.29	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	454.56250	0.45456	416.16070	0.41616	454.563	19.20	0.31	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	483.64030	0.48364	440.79330	0.44079	483.640	19.29	0.33	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	492.13900	0.49214	447.99570	0.44800	492.139	19.31	0.33	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	581.75700	0.58176	528.58140	0.52858	581.757	19.55	0.37	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	586.45630	0.58646	532.81640	0.53282	586.456	19.56	0.37	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	679.63480	0.67963	616.87470	0.61687	679.635	19.79	0.41	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,042.03480	1.04203	1,298.87470	1.29887	1,042.035	19.79	0.59	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	993.99540	0.99400	1,245.86660	1.24587	993.995	19.91	0.58	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	731.59540	0.73160	663.86660	0.66387	731.595	19.91	0.42	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	769.13900	0.76914	697.86980	0.69787	769.139	19.99	0.44	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	830.03610	0.83004	753.12750	0.75313	830.036	20.12	0.46	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	899.30740	0.89931	815.90520	0.81591	899.307	20.27	0.48	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	841.48960	0.84149	1,074.81860	1.07482	841.490	20.33	0.51	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,021.09930	1.02110	926.17330	0.92617	1,021.099	20.53	0.51	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,149.75580	1.14976	1,043.36880	1.04337	1,149.756	20.79	0.55	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,334.45930	1.33446	1,211.95740	1.21196	1,334.459	21.16	0.59	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,377.08850	1.37709	1,250.92610	1.25093	1,377.089	21.25	0.60	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	603.81360	0.60381	796.03310	0.79603	603.814	21.28	0.40	0.00	0	500.00

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	16.69	Put	1,493.20490	1.49320	1,357.82200	1.35782	1,493.205	21.48	0.62	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	544.93420	0.54493	724.77810	0.72478	544.934	21.59	0.37	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	510.68060	0.51068	683.00330	0.68300	510.681	21.79	0.35	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	501.32610	0.50133	671.53660	0.67154	501.326	21.85	0.34	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	499.01560	0.49902	668.70040	0.66870	499.016	21.87	0.34	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	387.54280	0.38754	532.36380	0.53236	387.543	22.57	0.28	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	359.79710	0.35980	497.24810	0.49725	359.797	22.77	0.26	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	354.84080	0.35484	490.93930	0.49094	354.841	22.81	0.26	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	307.83380	0.30783	430.57130	0.43057	307.834	23.21	0.23	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	299.56130	0.29956	419.84070	0.41984	299.561	23.28	0.22	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	294.18750	0.29419	412.85270	0.41285	294.188	23.33	0.22	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	291.53830	0.29154	409.40460	0.40940	291.538	23.36	0.22	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	251.54950	0.25155	356.85630	0.35686	251.550	23.78	0.19	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	213.36620	0.21337	298.13080	0.29813	213.366	24.55	0.16	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	207.14970	0.20715	288.14490	0.28814	207.150	24.73	0.16	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	205.80530	0.20581	286.25550	0.28626	205.805	24.77	0.16	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	196.15040	0.19615	272.64210	0.27264	196.150	25.08	0.15	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	190.10550	0.19011	264.08340	0.26408	190.105	25.28	0.15	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	166.30520	0.16631	230.10110	0.23010	166.305	26.18	0.13	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	163.96760	0.16397	226.73910	0.22674	163.968	26.28	0.12	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	161.23490	0.16123	222.80190	0.22280	161.235	26.40	0.12	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	155.15550	0.15516	214.01980	0.21402	155.155	26.69	0.12	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	149.85930	0.14986	206.34300	0.20634	149.859	26.95	0.11	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	146.36370	0.14636	201.83140	0.20183	146.364	27.09	0.11	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	135.62580	0.13563	194.31010	0.19431	135.626	27.09	0.10	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	131.24800	0.13125	191.22380	0.19122	131.248	27.09	0.10	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	97.29050	0.09729	153.00580	0.15301	97.290	27.09	0.08	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	91.97120	0.09197	145.54230	0.14554	91.971	27.09	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	80.28410	0.08028	128.97320	0.12897	80.284	27.09	0.07	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	77.58590	0.07759	125.11160	0.12511	77.586	27.09	0.06	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.03010	16.03010	16.35760	16.35760		20.44	0.00	1,330,498.30	83	25,451.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	666.84980	0.66685	624.06860	0.62407	666.850	19.43	0.35	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	728.85190	0.72885	678.83400	0.67883	728.852	19.58	0.37	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	906.22650	0.90623	837.63610	0.83764	906.226	20.00	0.42	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	928.34890	0.92835	857.97880	0.85798	928.349	20.05	0.42	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,562.01700	1.56202	1,446.25300	1.44625	1,562.017	21.26	0.56	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	467.57300	0.46757	609.78000	0.60978	467.573	23.25	0.27	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	465.98450	0.46598	607.83710	0.60784	465.984	23.26	0.27	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	386.45490	0.38645	509.48060	0.50948	386.455	23.88	0.23	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	344.47730	0.34448	453.37050	0.45337	344.477	24.37	0.21	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	194.78590	0.19479	276.20980	0.27621	194.786	26.80	0.12	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.34860	16.34860	16.68390	16.68390		20.66	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	590.71090	0.59071	556.49090	0.55649	590.711	19.21	0.28	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	853.39170	0.85339	805.45390	0.80545	853.392	19.66	0.36	888,992.85	150	150.00

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	15.78	Put	998.16790		0.99817		937.00930	0.93701	998.168	19.98	0.39	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	797.13120		0.79713		978.76140	0.97876	797.131	22.61	0.36	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	697.51980		0.69752		862.59250	0.86259	697.520	23.15	0.32	806,377.35	150	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	536.44760		0.53645		667.28120	0.66728	536.448	24.33	0.26	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.42050		16.42050		16.75770	16.75770		21.16	0.00	16,913,115.00	1,030	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			16.46140		16.46140		16.80320	16.80320		21.53	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.50240		16.50240		16.84860	16.84860		21.71	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.54330		16.54330		16.89410	16.89410		21.79	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.47540		15.47540		15.78620	15.78620		21.03	0.00	278,557.20	18	631.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.76240		15.76240		16.08200	16.08200		20.20	0.00	78,812.00	5	66.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.03010		16.03010		16.35760	16.35760		20.44	0.00	0.00	0	54.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			16.34860		16.34860		16.68390	16.68390		20.66	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			20.58700		20.58700		20.72780	20.72780		17.39	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,010.72140		1.01072		980.96590	0.98097	1,010.721	17.82	0.63	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	20.38710		0.02039		26.48110	0.02648	20.387	25.28	0.02	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			20.63460		20.63460		20.77540	20.77540		17.41	0.00	23,832,963.00	1,155	72,381.00
£ / R	On 19/09/2016	Foreign Exchange Future	19.83	Put	332.79380		0.33279		353.88430	0.35388	332.794	17.11	0.30	0.00	0	7,500.00
£ / R	On 19/09/2016	Foreign Exchange Future	21.90	Call	273.08330		0.27308		353.00800	0.35301	273.083	18.30	0.26	0.00	0	5,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	169.68210		0.16968		225.79020	0.22579	169.682	18.72	0.18	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	69.71060		0.06971		93.90990	0.09391	69.711	19.60	0.08	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	27.10970		0.02711		31.81250	0.03181	27.110	22.50	0.03	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			21.03660		21.03660		21.18630	21.18630		18.30	0.00	14,725,620.00	700	637.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	57.58870		0.05759		55.02950	0.05503	57.589	18.67	0.05	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	173.94490		0.17394		184.08660	0.18409	173.945	17.91	0.13	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,279.95930		1.27996		1,262.96920	1.26297	1,279.959	18.54	0.53	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,430.15100		2.43015		2,366.66300	2.36666	2,430.151	19.69	0.72	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	237.33320		0.23733		291.32920	0.29133	237.333	20.55	0.16	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	47.18280		0.04718		74.25040	0.07425	47.183	19.95	0.04	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			21.41650		21.41650		21.57270	21.57270		19.19	0.00	3,212,475.00	150	139.00
£ / R	On 25/04/2017	Any day expiry			21.61590		21.61590		21.77500	21.77500		19.64	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			21.86940		21.86940		22.03520	22.03520			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			22.07910		22.07910		22.25050	22.25050		19.96	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.15108		0.15108		0.15573	0.15573		17.84	0.00	0.00	0	990.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15441		0.15441		0.15918	0.15918		17.52	0.00	0.00	0	9,180.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15761		0.15761		0.16250	0.16250		17.97	0.00	4,570.66	29	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.16140		0.16140		0.16644	0.16644		18.51	0.00	0.00	0	0.00
€ / R	On 30/06/2016	Any day expiry			16.83880		16.83880		17.04840	17.04840		23.54	0.00	0.00	0	99.00
€ / R	On 13/07/2016	Any day expiry			16.88610		16.88610		17.10050	17.10050		20.93	0.00	0.00	0	136.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.16370		17.16370		17.38200	17.38200		19.88	0.00	1,287,277.50	75	49,072.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	726.73550		0.72674		896.87360	0.89687	726.736	19.75	0.56	0.00	0	700.00

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			17.54050		17.54050		17.76630	17.76630		20.30	0.00	35,887,863.00	2,046	17,867.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	648.06510		0.64807		591.53210	0.59153	648.065	19.70	0.37	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	166.77050		0.16677		196.61720	0.19662	166.770	25.36	0.12	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.89830		17.89830		18.13010	18.13010		20.40	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			18.32300		18.32300		18.56350	18.56350		20.51	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			18.44360		18.44360		18.68840	18.68840		20.99	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.24644		100.24644		101.12493	101.12493			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			97.41651		97.41651		98.32577	98.32577			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			96.24711		96.24711		97.18012	97.18012			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			98.34211		98.34211		99.28217	99.28217			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.09312		100.09312		100.10220	100.10220			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.07371		100.07371		100.09871	100.09871			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.75090		99.75090		99.79593	99.79593			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.86520		99.86520		99.93606	99.93606			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.22142		100.22142		100.31890	100.31890			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.58948		99.58948		99.71552	99.71552			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.36154		99.36154		99.50160	99.50160			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.52714		99.52714		99.69672	99.69672			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.15527		99.15527		99.65586	99.65586			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.57615		98.57615		99.10531	99.10531			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.96131		97.96131		98.51867	98.51867			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			98.31779		98.31779		98.90069	98.90069			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			491.29300		491.29300		487.12200	487.12200			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			500.72800		500.72800		496.47600	496.47600			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			567.05900		567.05900		559.02400	559.02400			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			577.94900		577.94900		569.75800	569.75800			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			516.39900		516.39900		508.83600	508.83600			0.00	0.00	0	722.00
ALBI	On 03/11/2016	Index Future			526.31600		526.31600		518.60700	518.60700			0.00	0.00	0	8.00
ALBI	On 02/02/2017	Index Future			536.83100		536.83100		528.98000	528.98000			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.36820		11.36820		11.56830	11.56830		15.33	0.00	5,695,468.20	501	8,753.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.54240		11.54240		11.74690	11.74690		14.68	0.00	1,442,800.00	125	381.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.70580		11.70580		11.91440	11.91440		15.37	0.00	0.00	0	4,235.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			11.90110		11.90110		12.11460	12.11460		15.92	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future			11.91950		11.91950		12.13460	12.13460		16.55	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.83050		11.83050		12.04330	12.04330		16.34	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 19/12/2016	Foreign Exchange Future	12.05010		12.05010		12.26910	12.26910		15.61	0.00	0.00	0	0.00
CAD / R	On 13/03/2017	Foreign Exchange Future	12.25560		12.25560		12.47960	12.47960		16.05	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.85750		15.85750		16.16970	16.16970		19.97	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	16.23140		16.23140		16.55740	16.55740		20.60	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	16.58990		16.58990		16.92840	16.92840		21.23	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.31040		2.31040		2.35620	2.35620		19.40	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.34280		2.34280		2.38960	2.38960		18.62	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.37050		2.37050		2.41790	2.41790		19.10	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.31320		2.31320		2.34350	2.34350		19.66	0.00	0.00	0	132.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.36480		2.36480		2.39660	2.39660		18.99	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	10.41536		79.94306		10.63947	78.50735			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future	10.49237		77.66968		10.72386	76.20652			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.56625		79.22231		10.80522	77.73168			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	10.57018		84.25978		10.78919	82.66429			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.64600		81.59847		10.87226	79.97243			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	514.59500		514.59500		507.41200	507.41200			0.00	0.00	0	451.00
GOVI	On 03/11/2016	GOVI	524.47800		524.47800		517.15600	517.15600			0.00	0.00	0	127.00
GOVI	On 02/02/2017	GOVI	534.95600		534.95600		527.49900	527.49900			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.99610		1.99610		2.03580	2.03580		20.68	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 19/12/2016	Foreign Exchange Future		2.03360	2.03360		2.07430	2.07430		19.95	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.06780	2.06780		2.10920	2.10920		19.84	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.56188	127.56188		127.55028	127.55028			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future		129.99379	129.99379		129.98167	129.98167			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		108.84734	108.84734		108.83753	108.83753			0.00	0.00	0	4,159.00
I2033	On 03/11/2016	Bond Future		109.90312	109.90312		109.89300	109.89300			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		135.22279	135.22279		135.21026	135.21026			0.00	0.00	0	21,722.00
I2038	On 03/11/2016	Bond Future		137.80079	137.80079		137.78775	137.78775			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		135.05048	135.05048		135.03780	135.03780			0.00	0.00	0	16,620.00
I2046	On 03/11/2016	Bond Future		136.11955	136.11955		136.10622	136.10622			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		144.35142	144.35142		144.33800	144.33800			0.00	0.00	0	21,135.00
I2050	On 03/11/2016	Bond Future		147.10313	147.10313		147.08928	147.08928			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		248.44600	248.44600		248.42400	248.42400			0.00	0.00	0	1,079.00
IGOV	On 03/11/2016	Index Future		253.23300	253.23300		253.20900	253.20900			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		258.30700	258.30700		258.28800	258.28800			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		672.63500	672.63500		672.57500	672.57500			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		685.47100	685.47100		685.40900	685.40900			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.38000	92.62000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.43000	92.57000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.45000	92.55000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.50000	92.50000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.51000	92.49000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.57000	92.43000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.63000	92.37000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.67000	92.33000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.75000	92.25000		7.84000	92.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.80000	92.20000		7.90000	92.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.86000	92.14000		7.96000	92.04000			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 20/06/2018	Jibar Tradeable Future		7.98000	92.02000		7.98000	92.02000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 19/09/2016	Foreign Exchange Future			0.15070		0.15070		0.15420	0.15420			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.15080		0.15080		0.15450	0.15450			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.15110		0.15110		0.15290	0.15290			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05250		0.05250		0.05270	0.05270			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05110		0.05110		0.05120	0.05120			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.05010		0.05010		0.05000	0.05000			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.84290		10.84290		11.04630	11.04630		16.27	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.99700		10.99700		11.20740	11.20740		15.65	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			11.14190		11.14190		11.35660	11.35660		16.63	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.39370		1.39370		1.41040	1.41040			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.40860		1.40860		1.42600	1.42600			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.42110		1.42110		1.43880	1.43880			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10910		1.10910		1.10110	1.10110			0.00	0.00	0	13,043.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11280		1.11280		1.10470	1.10470			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11650		1.11650		1.10840	1.10840			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.91166		112.01438		9.13598	110.42592		10.12	0.00	6,048,776.52	54	97,734.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,214.23000		1.21423		640.99000	0.64099	1,214.230	9.99	0.46	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,383.07000		1.38307		749.76000	0.74976	1,383.070	10.01	0.50	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	538.65000		0.53865		1,070.47000	1.07047	538.650	10.12	0.25	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	3,187.52000		3.18752		2,076.77000	2.07677	3,187.520	10.14	0.78	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	3,461.10000		3.46110		2,299.15000	2.29915	3,461.100	10.16	0.81	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	323.98000		0.32398		702.47000	0.70247	323.980	10.19	0.17	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	152.30000		0.15230		373.10000	0.37310	152.300	10.27	0.09	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	25.92000		0.02592		82.20000	0.08220	25.920	10.45	0.02	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.95421		114.14300		9.18744	112.52414		9.82	0.00	0.00	0	482.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,563.84000		3.56384		2,658.41000	2.65841	3,563.840	9.80	0.61	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,440.73000		4.44073		3,406.42000	3.40642	4,440.730	9.88	0.69	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	902.57000		0.90257		1,337.47000	1.33747	902.570	9.99	0.22	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	829.45000		0.82945		1,238.41000	1.23841	829.450	10.01	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			299.64773		299.64773		299.62125	299.62125			0.00	0.00	0	1,667.00
R197	On 03/11/2016	Bond Future			305.36017		305.36017		305.33248	305.33248			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

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 04/08/2016	Bond Future		249.13256	249.13256		249.11005	249.11005		8.51	0.00	3,238,723.28	13	37,411.00
R202	On 03/11/2016	Bond Future		253.88228	253.88228		253.85846	253.85846			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		8.61513	99.16099		8.83536	98.11115		7.46	0.00	15,865,758.40	160	11,610.00
R2023	On 03/11/2016	Bond Future		8.65797	97.11415		8.88938	96.04419		7.48	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future		8.69128	99.05520		8.93457	97.96607		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		7.53219	104.04889		7.78077	103.79027		1.24	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future		7.46042	101.85433		7.78430	101.59058		1.00	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.21390	103.89024		7.67373	103.62359		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		9.26853	90.56432		9.49241	88.99736			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future		9.31244	92.28558		9.54362	90.68866			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		9.39841	93.64274		9.62211	91.97542		13.54	0.00	0.00	0	12,705.00
R2032	On 03/11/2016	Bond Future		9.44618	91.26344		9.67701	89.56421		13.87	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.48754	93.08787		9.72547	91.35676		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		9.49233	98.58336		9.71083	96.79730			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future		9.54086	95.95498		9.76608	94.13469			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		9.55875	90.78720		9.77728	89.01272		15.64	0.00	0.00	0	40,983.00
R2037	On 03/11/2016	Bond Future		9.60409	92.51269		9.82902	90.70436		15.35	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.64398	90.10513		9.87540	88.26270		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		7.94795	101.18764		8.17958	100.69809		2.81	0.00	0.00	0	33,387.00
R204	On 03/11/2016	Bond Future		7.96630	103.11051		8.22757	102.61144		2.50	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future		7.94754	101.12929		8.24525	100.62258		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		9.61378	94.55934		9.84242	92.57738		16.29	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future		9.65932	96.35656		9.89460	94.33673		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

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 04/08/2016	Bond Future			9.64829		91.62153		9.85660	89.80396		16.96	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future			9.69296		93.36289		9.90719	91.51064		16.65	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future			9.73255		90.84716		9.95274	88.96000		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			9.63624		95.14289		9.84947	93.24215		16.73	0.00	0.00	0	59,008.00
R2048	On 03/11/2016	Bond Future			9.68239		92.51252		9.90176	90.57538		17.23	0.00	0.00	0	1,529.00
R2048	On 02/02/2017	Bond Future			9.72438		94.36165		9.94991	92.38792		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			8.22217		97.64876		8.45082	96.99169		4.22	0.00	0.00	0	76,760.00
R207	On 02/02/2017	Bond Future			8.26636		97.84985		8.53771	97.16895		3.68	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,095.26000		2.09526		1,634.73000	1.63473	2,095.260	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			8.37676		96.27168		8.60352	95.45103		5.60	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.41569		94.69847		8.65752	93.86201		5.42	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future			8.43949		96.59139		8.69763	95.74040		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			9.43062		74.03380		9.65389	72.51505		15.53	0.00	0.00	0	55,112.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,343.27000		1.34327		747.02000	0.74702	1,343.270	15.37	0.49	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,093.64000		2.09364		1,272.53000	1.27253	2,093.640	15.46	0.63	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	707.27000		0.70727		1,295.60000	1.29560	707.270	15.51	0.30	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	93.33000		0.09333		234.38000	0.23438	93.330	15.87	0.06	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	7,461.05000		7.46105		5,992.76000	5.99276	7,461.050	16.06	0.98	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.47258		72.29008		9.70212	70.74229		15.97	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	882.56000		0.88256		1,273.66000	1.27366	882.560	16.29	0.21	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.50879		73.73519		9.74452	72.15811		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			189.14433		189.14433		189.12746	189.12746			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.46768		190.46768		190.45018	190.45018			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			139.78078		139.78078		139.77015	139.77015			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.44563		142.44563		142.43448	142.43448			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			146.13097		146.13097		146.11783	146.11783			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.91690		148.91690		148.90323	148.90323			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			9.32113		84.80397		9.53963	83.32891		13.29	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future			9.36698		82.86475		9.59231	81.36146		13.61	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.40770		84.52103		9.63997	82.98957		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			9.55515		74.13061		9.77331	72.59679		16.27	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	33.26000		0.03326		11.21000	0.01121	33.260	15.78	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	774.44000		0.77444		397.68000	0.39768	774.440	16.05	0.32	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,182.98000		5.18298		3,855.30000	3.85530	5,182.980	16.63	0.91	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	10,881.57000		10.88157		9,352.92000	9.35292	10,881.570	16.92	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.59887		72.24221		9.82307	70.67906		16.74	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future			9.63832		73.68617		9.86859	72.09341		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			26,957.16000		26,957.16000		27,425.86000	27,425.86000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			27,473.28000		27,473.28000		27,955.33000	27,955.33000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.40390		11.40390		11.57230	11.57230		17.44	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			11.60520		11.60520		11.77520	11.77520		16.67	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.23230		5.23230		5.26420	5.26420		14.75	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			5.22580		5.22580		5.25760	5.25760		14.00	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.36730		1.36730		1.38680	1.38680			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future			1.30140		1.30140		1.32120	1.32120			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future			1.26050		1.26050		1.28040	1.28040			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
<b>Total for Derivatives :</b>											976,717,917.06	65,488	3,430,869.00
<b>Grand Total:</b>											976,717,917.06	65,488	3,430,869.00