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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/06/2016

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 29/06/2016	Any day expiry	14.93270	14.93270		15.22670	15.22670		23.50	0.00	5,062,185.30	339	0.00	
\$ / R	On 30/06/2016	Any day expiry	14.81580	14.81580		15.22670	15.22670		23.24	0.00	210,035.00	14	526.00	
\$ / R	On 01/07/2016	Any day expiry	14.81590	14.81590		15.22690	15.22690		22.14	0.00	0.00	0	0.00	
\$ / R	On 01/07/2016	Any day expiry	15.68	Put	866.09620	0.86610	485.39600	0.48540	866.096	35.00	0.99	0.00	0	18,400.00
\$ / R	On 01/07/2016	Any day expiry	15.85	Call	1.05050	0.00105	18.20860	0.01821	1.050	37.48	0.01	0.00	0	18,400.00
\$ / R	On 05/07/2016	Any day expiry	14.82370	14.82370		15.23800	15.23800		19.14	0.00	0.00	0	0.00	
\$ / R	On 05/07/2016	Any day expiry	14.50	Put	31.00490	0.03100	9.62880	0.00963	31.005	18.09	0.17	0.00	0	22,600.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	54.63580	0.05464	16.39560	0.01640	54.636	18.44	0.26	0.00	0	1,000.00
\$ / R	On 05/07/2016	Any day expiry	14.80	Put	133.43550	0.13344	41.58340	0.04158	133.435	19.14	0.47	0.00	0	3,000.00
\$ / R	On 05/07/2016	Any day expiry	15.16	Put	386.17170	0.38617	150.11390	0.15011	386.172	21.75	0.79	0.00	0	4,000.00
\$ / R	On 12/07/2016	Any day expiry	14.83790	14.83790		15.25920	15.25920		19.82	0.00	0.00	0	0.00	
\$ / R	On 12/07/2016	Any day expiry	14.24	Put	43.53540	0.04354	20.70220	0.02070	43.535	20.83	0.14	0.00	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.00	Put	319.94250	0.31994	153.84280	0.15384	319.943	20.47	0.60	0.00	0	4,000.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	749.27120	0.74927	447.55640	0.44756	749.271	22.81	0.85	0.00	0	6,000.00
\$ / R	On 15/07/2016	Any day expiry	14.84810	14.84810		15.26880	15.26880		20.39	0.00	5,533,535.00	370	0.00	
\$ / R	On 25/07/2016	Any day expiry	14.88220	14.88220		15.30100	15.30100		20.57	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 25/07/2016	Any day expiry	15.15	Put	488.98200	0.48898	302.17120	0.30217	488.982	21.17	0.61	0.00	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry			14.88570	14.88570	15.30420	15.30420		20.67	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,734.65690	1.73466	1,364.70370	1.36470	1,734.657	24.04	0.95	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	2.01550	0.00202	7.43830	0.00744	2.016	28.60	0.01	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.88910	14.88910	15.30740	15.30740		20.76	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.39490	0.00039	0.43300	0.00043	0.395	28.00	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	13.24190	0.01324	7.36910	0.00737	13.242	20.33	0.04	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	10.05630	0.01006	34.69390	0.03469	10.056	25.54	0.03	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	6.07700	0.00608	21.85540	0.02186	6.077	26.29	0.02	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			14.89250	14.89250	15.31060	15.31060		20.84	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			14.89590	14.89590	15.31380	15.31380		20.89	0.00	1,589,724.40	106	1,947.00
\$ / R	On 05/08/2016	Any day expiry			14.91820	14.91820	15.33560	15.33560		20.75	0.00	2,809,076.60	187	1,713.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	440.49210	0.44049	279.55710	0.27956	440.492	20.96	0.52	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			14.93650	14.93650	15.35420	15.35420		20.71	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	7.35460	0.00735	6.02200	0.00602	7.355	22.73	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	222.71300	0.22271	397.53510	0.39754	222.713	21.89	0.32	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.94860	14.94860	15.36660	15.36660		20.59	0.00	7,617,432.00	503	646.00
\$ / R	On 16/08/2016	Any day expiry			14.95160	14.95160	15.36970	15.36970		20.63	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	181.33340	0.18133	322.41830	0.32242	181.333	22.35	0.26	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			14.95470	14.95470	15.37280	15.37280		20.66	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,065.91400	1.06591	786.20360	0.78620	1,065.914	22.43	0.75	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	30.41650	0.03042	64.36210	0.06436	30.417	24.96	0.05	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			14.95770	14.95770	15.37590	15.37590		20.69	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	154.61500	0.15461	275.89130	0.27589	154.615	22.76	0.22	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			14.97290	14.97290	15.39150	15.39150		20.62	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			14.98200	14.98200	15.40080	15.40080		20.77	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	2.33850	0.00234	2.10800	0.00211	2.338	23.73	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	52.68660	0.05269	31.89900	0.03190	52.687	20.19	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	33.77260	0.03377	64.85610	0.06486	33.773	25.32	0.05	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	26.60220	0.02660	51.88500	0.05189	26.602	25.65	0.04	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.99110	14.99110	15.41010	15.41010		20.60	0.00	0.00	0	3,367.00
\$ / R	On 06/09/2016	Any day expiry			15.01540	15.01540	15.43500	15.43500		20.53	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.02150	15.02150	15.44120	15.44120		20.55	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			15.02450	15.02450	15.44430	15.44430		20.57	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	559.17050	0.55917	810.14250	0.81014	559.171	20.57	0.53	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	159.36270	0.15936	255.82430	0.25582	159.363	23.16	0.20	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			15.03670	15.03670	15.45670	15.45670		20.54	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	513.96840	0.51397	351.31560	0.35132	513.968	20.39	0.46	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	26.61780	0.02662	47.74810	0.04775	26.618	26.20	0.04	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.04270	15.04270	15.46300	15.46300		20.56	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.05490	15.05490	15.47540	15.47540		20.48	0.00	616,166,947.20	40,928	677,957.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	49.92300	0.04992	32.33120	0.03233	49.923	19.60	0.08	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	80.15350	0.08015	52.80560	0.05281	80.154	19.15	0.12	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	98.49940	0.09850	62.94870	0.06295	98.499	19.21	0.14	0.00	0	7,500.00

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 19/09/2016	Foreign Exchange Future	13.70	Put	101.84010		0.10184		64.79160	0.06479	101.840	19.22	0.14	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	116.05180		0.11605		72.62780	0.07263	116.052	19.26	0.16	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	1,217.52660		1.21753	1,575.22200	1.57522	1,217.527	19.37	0.80	0.00	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	215.34570		0.21535	136.31140	0.13631	215.346	19.47	0.25	0.00	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	318.67440		0.31867	207.86030	0.20786	318.674	19.78	0.33	0.00	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	814.53480		0.81453	1,112.00180	1.11200	814.535	19.90	0.65	0.00	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	359.63480		0.35963	236.60180	0.23660	359.635	19.90	0.35	0.00	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	803.08380		0.80308	1,098.05720	1.09806	803.084	19.93	0.64	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	403.56610		0.40357	267.92130	0.26792	403.566	20.03	0.38	0.00	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	747.60720		0.74761	1,029.90300	1.02990	747.607	20.06	0.61	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	431.34240		0.43134	288.16550	0.28817	431.342	20.11	0.40	0.00	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	607.78380		0.60778	858.27180	0.85827	607.784	20.42	0.53	0.00	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	552.88380		0.55288	382.87180	0.38287	552.884	20.42	0.47	0.00	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	484.80920		0.48481	699.40830	0.69941	484.809	20.89	0.45	0.00	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	929.98520		0.92999	690.26290	0.69026	929.985	21.39	0.62	0.00	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,001.15220		1.00115	751.30100	0.75130	1,001.152	21.56	0.64	0.00	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	314.26590		0.31427	469.31730	0.46932	314.266	21.83	0.33	0.00	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	281.80720		0.28181	423.81890	0.42382	281.807	22.07	0.30	0.00	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	275.29280		0.27529	414.61550	0.41462	275.293	22.13	0.29	0.00	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	207.90330		0.20790	317.97120	0.31797	207.903	22.76	0.23	0.00	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	189.37220		0.18937	290.99860	0.29100	189.372	22.97	0.21	0.00	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	170.80280		0.17080	264.31380	0.26431	170.803	23.17	0.20	0.00	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	168.08570		0.16809	260.42830	0.26043	168.086	23.20	0.19	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	162.78340		0.16278	252.83220	0.25283	162.783	23.26	0.19	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	128.06300		0.12806	202.51870	0.20252	128.063	23.72	0.15	0.00	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	86.21000		0.08621	138.55620	0.13856	86.210	24.48	0.11	0.00	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	73.75200		0.07375	119.05660	0.11906	73.752	24.79	0.09	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	24.47980		0.02448	34.71640	0.03472	24.480	28.72	0.03	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			15.07920		15.07920	15.50030	15.50030			20.52	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			15.08230		15.08230	15.50340	15.50340			20.53	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.49680		0.00550	4.69200	0.00469	5.497	21.52	0.01	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	84.51820		0.08452	54.14720	0.05415	84.518	19.25	0.11	0.00	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	61.71660		0.06172	97.18990	0.09719	61.717	25.45	0.08	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	55.14970		0.05515	87.11930	0.08712	55.150	25.68	0.07	0.00	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			15.08830		15.08830	15.30300	15.30300			20.55	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			15.13160		15.13160	15.55380	15.55380			20.58	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry			15.16890		15.16890	15.59180	15.59180			20.55	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	9.07330		0.00907	6.65130	0.00665	9.073	20.55	0.01	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	109.88770		0.10989	69.09170	0.06909	109.888	18.89	0.13	0.00	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	80.87190		0.08087	114.32730	0.11433	80.872	25.71	0.08	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	78.02780		0.07803	110.43630	0.11044	78.028	25.87	0.08	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			15.17200		15.17200	15.59490	15.59490			20.55	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	74.42360		0.07442	47.01010	0.04701	74.424	18.68	0.09	0.00	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	651.06310		0.65106	465.43980	0.46544	651.063	20.42	0.45	0.00	0.00	0	9,960.00

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\$ / R	On 27/10/2016	Any day expiry	16.14	Call	397.89070	0.39789	535.95190	0.53595	397.891	22.06	0.34	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			15.20620	15.20620	15.62970	15.62970		20.57	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	606.63370	0.60663	429.27780	0.42928	606.634	20.20	0.42	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	386.28940	0.38629	510.36450	0.51036	386.289	22.30	0.32	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			15.23730	15.23730	15.66130	15.66130		20.63	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	93.00140	0.09300	55.40170	0.05540	93.001	18.68	0.10	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,001.92140	1.00192	760.43100	0.76043	1,001.921	21.14	0.55	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	284.42090	0.28442	372.62170	0.37262	284.421	23.30	0.24	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			15.27140	15.27140	15.69600	15.69600		20.57	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	15.60490	0.01560	9.01980	0.00902	15.605	20.18	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	141.08320	0.14108	83.18160	0.08318	141.083	18.83	0.14	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	105.47740	0.10548	137.84070	0.13784	105.477	26.36	0.09	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.32120	15.32120	15.74660	15.74660		20.62	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.33670	15.33670	15.76240	15.76240		20.65	0.00	111,574,492.50	7,275	97,848.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	12.13300	0.01213	10.59390	0.01059	12.133	18.44	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	112.32630	0.11233	65.05860	0.06506	112.326	18.67	0.11	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	134.04040	0.13404	78.80920	0.07881	134.040	18.80	0.13	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	162.62230	0.16262	97.30010	0.09730	162.622	18.94	0.15	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	205.46970	0.20547	126.76860	0.12677	205.470	19.07	0.18	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	282.57340	0.28257	182.49400	0.18249	282.573	19.24	0.23	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	343.51490	0.34351	228.09290	0.22809	343.515	19.36	0.26	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	434.18020	0.43418	295.37210	0.29537	434.180	19.59	0.31	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	454.32510	0.45433	310.25130	0.31025	454.325	19.65	0.31	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	509.20500	0.50920	351.22310	0.35122	509.205	19.80	0.34	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	540.23610	0.54024	374.66480	0.37466	540.236	19.89	0.35	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	586.35410	0.58635	410.97100	0.41097	586.354	20.00	0.37	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	639.47700	0.63948	454.56250	0.45456	639.477	20.13	0.39	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	674.56820	0.67457	483.64030	0.48364	674.568	20.22	0.41	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	684.77790	0.68478	492.13900	0.49214	684.778	20.24	0.41	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	791.22820	0.79123	581.75700	0.58176	791.228	20.47	0.45	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	796.75420	0.79675	586.45630	0.58646	796.754	20.49	0.45	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	905.62300	0.90562	679.63480	0.67963	905.623	20.71	0.48	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	842.32300	0.84232	1,042.03480	1.04203	842.323	20.71	0.52	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	802.67100	0.80267	993.99540	0.99400	802.671	20.84	0.50	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	965.97100	0.96597	731.59540	0.73160	965.971	20.84	0.50	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,009.27220	1.00927	769.13900	0.76914	1,009.272	20.93	0.51	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,079.02660	1.07903	830.03610	0.83004	1,079.027	21.08	0.53	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,157.42950	1.15743	899.30740	0.89931	1,157.429	21.23	0.55	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	677.75540	0.67776	841.48960	0.84149	677.755	21.30	0.44	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,294.25240	1.29425	1,021.09930	1.02110	1,294.252	21.52	0.58	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,436.97840	1.43698	1,149.75580	1.14976	1,436.978	21.80	0.61	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,638.17890	1.63818	1,334.45930	1.33446	1,638.179	22.19	0.65	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,684.12270	1.68412	1,377.08850	1.37709	1,684.123	22.27	0.66	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	486.23020	0.48623	603.81360	0.60381	486.230	22.30	0.34	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	1,808.02330	1.80802	1,493.20490	1.49320	1,808.023	22.48	0.68	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	437.69720	0.43770	544.93420	0.54493	437.697	22.59	0.31	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	409.51970	0.40952	510.68060	0.51068	409.520	22.77	0.29	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	401.83200	0.40183	501.32610	0.50133	401.832	22.82	0.29	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	399.93280	0.39993	499.01560	0.49902	399.933	22.84	0.29	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	310.68560	0.31069	387.54280	0.38754	310.686	23.54	0.23	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	288.67510	0.28868	359.79710	0.35980	288.675	23.75	0.22	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	284.74850	0.28475	354.84080	0.35484	284.748	23.79	0.21	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	247.52750	0.24753	307.83380	0.30783	247.528	24.19	0.19	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	241.19790	0.24120	299.56130	0.29956	241.198	24.28	0.19	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	237.79930	0.23780	294.18750	0.29419	237.799	24.36	0.18	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	236.12810	0.23613	291.53830	0.29154	236.128	24.40	0.18	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	210.90890	0.21091	251.54950	0.25155	210.909	25.09	0.16	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	183.28620	0.18329	213.36620	0.21337	183.286	26.00	0.14	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	178.34890	0.17835	207.14970	0.20715	178.349	26.18	0.14	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	177.28280	0.17728	205.80530	0.20581	177.283	26.22	0.14	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	169.60460	0.16960	196.15040	0.19615	169.605	26.53	0.13	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	164.78920	0.16479	190.10550	0.19011	164.789	26.74	0.13	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	139.60790	0.13961	166.30520	0.16631	139.608	27.36	0.11	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	135.79090	0.13579	163.96760	0.16397	135.791	27.36	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	131.33630	0.13134	161.23490	0.16123	131.336	27.36	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	121.45710	0.12146	155.15550	0.15516	121.457	27.36	0.10	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	112.89830	0.11290	149.85930	0.14986	112.898	27.36	0.09	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	107.91060	0.10791	146.36370	0.14636	107.911	27.36	0.09	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	99.66740	0.09967	135.62580	0.13563	99.667	27.36	0.08	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	96.31570	0.09632	131.24800	0.13125	96.316	27.36	0.08	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	70.51590	0.07052	97.29050	0.09729	70.516	27.36	0.06	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	66.50950	0.06651	91.97120	0.09197	66.509	27.36	0.06	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	57.74520	0.05775	80.28410	0.08028	57.745	27.36	0.05	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	55.72980	0.05573	77.58590	0.07759	55.730	27.36	0.05	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.59660	15.59660	16.03010	16.03010		20.67	0.00	26,061,918.60	1,671	25,445.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	868.19760	0.86820	666.84980	0.66685	868.198	20.21	0.41	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	940.04430	0.94004	728.85190	0.72885	940.044	20.37	0.43	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,140.15010	1.14015	906.22650	0.90623	1,140.150	20.79	0.48	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,164.72450	1.16472	928.34890	0.92835	1,164.724	20.84	0.49	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,856.89510	1.85690	1,562.01700	1.56202	1,856.895	22.07	0.62	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	390.65040	0.39065	467.57300	0.46757	390.650	24.05	0.23	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	389.34760	0.38935	465.98450	0.46598	389.348	24.06	0.23	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	330.28150	0.33028	386.45490	0.38645	330.282	24.87	0.20	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	300.64170	0.30064	344.47730	0.34448	300.642	25.52	0.18	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	152.99050	0.15299	194.78590	0.19479	152.990	27.09	0.10	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.90210	15.90210	16.34860	16.34860		20.79	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	749.59360	0.74959	590.71090	0.59071	749.594	19.64	0.33	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,060.70160	1.06070	853.39170	0.85339	1,060.702	20.29	0.41	0.00	0	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	1,223.95750	1.22396	998.16790	0.99817	1,223.958	20.64	0.44	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	682.87330	0.68287	797.13120	0.79713	682.873	23.30	0.32	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	598.86020	0.59886	697.51980	0.69752	598.860	23.85	0.29	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	474.35070	0.47435	536.44760	0.53645	474.351	25.30	0.23	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.97710	15.97710	16.42050	16.42050		21.18	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			16.01410	16.01410	16.46140	16.46140		21.40	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.05110	16.05110	16.50240	16.50240		21.51	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.08800	16.08800	16.54330	16.54330		21.54	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.05490	15.05490	15.47540	15.47540		20.48	0.00	60,219.60	4	630.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.33670	15.33670	15.76240	15.76240		20.65	0.00	0.00	0	66.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.59660	15.59660	16.03010	16.03010		20.67	0.00	0.00	0	54.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.90210	15.90210	16.34860	16.34860		20.79	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry			20.19650	20.19650	20.37520	20.37520		16.99	0.00	1,202,136.80	59	59.00
£ / R	On 08/09/2016	Any day expiry			20.29860	20.29860	20.58700	20.58700		16.88	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,189.75440	1.18975	1,010.72140	1.01072	1,189.754	17.56	0.70	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	14.11980	0.01412	20.38710	0.02039	14.120	25.40	0.02	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			20.34620	20.34620	20.63460	20.63460		16.94	0.00	7,996,056.60	393	72,370.00
£ / R	On 19/09/2016	Foreign Exchange Future	19.83	Put	411.05380	0.41105	332.79380	0.33279	411.054	16.75	0.36	0.00	0	7,500.00
£ / R	On 19/09/2016	Foreign Exchange Future	21.90	Call	195.46500	0.19547	273.08330	0.27308	195.465	18.07	0.21	0.00	0	5,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	117.60500	0.11761	169.68210	0.16968	117.605	18.53	0.14	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	47.52940	0.04753	69.71060	0.06971	47.529	19.59	0.06	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	25.30410	0.02530	27.10970	0.02711	25.304	23.69	0.03	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			20.74700	20.74700	21.03660	21.03660		17.97	0.00	207,470.00	10	647.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	69.03190	0.06903	57.58870	0.05759	69.032	18.47	0.06	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	198.34080	0.19834	173.94490	0.17394	198.341	17.48	0.15	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,429.18020	1.42918	1,279.95930	1.27996	1,429.180	18.41	0.57	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,637.34310	2.63734	2,430.15100	2.43015	2,637.343	19.59	0.76	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	188.55100	0.18855	237.33320	0.23733	188.551	20.43	0.14	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	36.97080	0.03697	47.18280	0.04718	36.971	20.07	0.03	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			21.11990	21.11990	21.41650	21.41650		18.91	0.00	1,055,995.00	50	189.00
£ / R	On 25/04/2017	Any day expiry			21.31440	21.31440	21.61590	21.61590		19.28	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			21.56240	21.56240	21.86940	21.86940		0.00	0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			21.76980	21.76980	22.07910	22.07910		19.78	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14701	0.14701	0.15108	0.15108		18.64	0.00	735.04	5	990.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15031	0.15031	0.15441	0.15441		18.13	0.00	257,182.12	1,711	7,469.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15339	0.15339	0.15761	0.15761		18.40	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15707	0.15707	0.16140	0.16140		18.84	0.00	0.00	0	0.00
€ / R	On 30/06/2016	Any day expiry			16.44330	16.44330	16.83880	16.83880		19.91	0.00	1,645,003.80	99	0.00
€ / R	On 13/07/2016	Any day expiry			16.47470	16.47470	16.88610	16.88610		18.88	0.00	0.00	0	136.00
€ / R	On 29/07/2016	Any day expiry			16.54330	16.54330	16.72980	16.72980		19.45	0.00	1,087,437.00	65	65.00

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 15/08/2016	Any day expiry			16.61580		16.61580		16.81160	16.81160		18.99	0.00	50,434.80	3	3.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.75550		16.75550		17.16370	17.16370		19.19	0.00	3,971,053.50	237	49,033.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	508.69810		0.50870		726.73550	0.72674	508.698	19.54	0.46	0.00	0	700.00
€ / R	On 30/09/2016	Any day expiry			16.80010		16.80010		16.98400	16.98400		19.38	0.00	577,456.00	34	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.12750		17.12750		17.54050	17.54050		19.78	0.00	0.00	0	17,867.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	803.48180		0.80348		648.06510	0.64807	803.482	19.55	0.43	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	128.17780		0.12818		166.77050	0.16677	128.178	25.69	0.10	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.47550		17.47550		17.89830	17.89830		19.86	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.88890		17.88890		18.32300	18.32300		19.98	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			18.01560		18.01560		18.44360	18.44360		20.54	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.41769		99.41769		100.24644	100.24644			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.55525		96.55525		97.41651	97.41651			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.36050		95.36050		96.24711	96.24711			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.44457		97.44457		98.34211	98.34211			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.08807		100.08807		100.09312	100.09312			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.06458		100.06458		100.07371	100.07371			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.73217		99.73217		99.75090	99.75090			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.83118		99.83118		99.86520	99.86520			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.17683		100.17683		100.22142	100.22142			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.52925		99.52925		99.58948	99.58948			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.27914		99.27914		99.36154	99.36154			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.41548		99.41548		99.52714	99.52714			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.76615		98.76615		99.15527	99.15527			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.15572		98.15572		98.57615	98.57615			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.50838		97.50838		97.96131	97.96131			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.83010		97.83010		98.31779	98.31779			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			493.47600		493.47600		491.29300	491.29300			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			502.94900		502.94900		500.72800	500.72800			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			571.33000		571.33000		567.05900	567.05900			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			582.29800		582.29800		577.94900	577.94900			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			519.49700		519.49700		516.39900	516.39900			0.00	10,389,940.00	2	721.00
ALBI	On 03/11/2016	Index Future			529.47100		529.47100		526.31600	526.31600			0.00	0.00	0	8.00
ALBI	On 02/02/2017	Index Future			540.04500		540.04500		536.83100	536.83100			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.16290		11.16290		11.36820	11.36820		14.91	0.00	3,348,870.00	300	8,453.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.33600		11.33600		11.54240	11.54240		15.02	0.00	0.00	0	381.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.49620		11.49620		11.70580	11.70580		15.56	0.00	0.00	0	4,235.00

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
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.68520		11.68520	11.90110	11.90110			16.02	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.70660		11.70660	11.91950	11.91950			16.53	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.58870		11.58870	11.83050	11.83050			15.96	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.80580		11.80580	12.05010	12.05010			16.19	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	12.00670		12.00670	12.25560	12.25560			16.33	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.43410		15.43410	15.85750	15.85750			19.16	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.80260		15.80260	16.23140	16.23140			19.90	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	16.14810		16.14810	16.58990	16.58990			20.58	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.25540		2.25540	2.31040	2.31040			18.95	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.28840		2.28840	2.34280	2.34280			19.10	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.31530		2.31530	2.37050	2.37050			19.38	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.26020		2.26020	2.31320	2.31320			19.08	0.00	0.00	0	132.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.31160		2.31160	2.36480	2.36480			19.22	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	10.33670		80.45681	10.41536	79.94306				0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future	10.41129		78.19237	10.49237	77.66968				0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.48262		79.75458	10.56625	79.22231				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	10.49154		84.84612	10.57018	84.25978				0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.56494		82.19502	10.64600	81.59847				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	517.60000		517.60000	514.59500	514.59500				0.00	0.00	0	451.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 03/11/2016	GOVI	527.53700		527.53700		524.47800	524.47800			0.00	52,753,700.00	10	137.00
GOVI	On 02/02/2017	GOVI	538.07300		538.07300		534.95600	534.95600			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.94200		1.94200		1.99610	1.99610		20.22	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.97910		1.97910		2.03360	2.03360		20.41	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.01220		2.01220		2.06780	2.06780		20.14	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.80654		127.80654		127.56188	127.56188			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future	130.24165		130.24165		129.99379	129.99379			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	108.88413		108.88413		108.84734	108.84734			0.00	0.00	0	4,159.00
I2033	On 03/11/2016	Bond Future	109.93946		109.93946		109.90312	109.90312			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	135.26948		135.26948		135.22279	135.22279			0.00	0.00	0	21,722.00
I2038	On 03/11/2016	Bond Future	137.84669		137.84669		137.80079	137.80079			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	134.95286		134.95286		135.05048	135.05048			0.00	0.00	0	16,620.00
I2046	On 03/11/2016	Bond Future	136.01851		136.01851		136.11955	136.11955			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	144.40164		144.40164		144.35142	144.35142			0.00	0.00	0	21,135.00
I2050	On 03/11/2016	Bond Future	147.15298		147.15298		147.10313	147.10313			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	248.51600		248.51600		248.44600	248.44600			0.00	0.00	0	1,079.00
IGOV	On 03/11/2016	Index Future	253.30200		253.30200		253.23300	253.23300			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future	258.37600		258.37600		258.30700	258.30700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	672.96900		672.96900		672.63500	672.63500			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future	685.81100		685.81100		685.47100	685.47100			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.50000		92.50000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.63000		92.37000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.67000		92.33000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.75000		92.25000		7.75000	92.25000			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 20/09/2017	Jibar Tradeable Future			7.80000		92.20000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.86000		92.14000		7.86000	92.14000			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
JIBAR FUTURE	On 20/06/2018	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			0.14650		0.14650		0.15070	0.15070			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14690		0.14690		0.15080	0.15080			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14690		0.14690		0.15110	0.15110			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05170		0.05170		0.05250	0.05250			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05070		0.05070		0.05110	0.05110			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04990		0.04990		0.05010	0.05010			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.66730		10.66730		10.84290	10.84290		15.83	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.82090		10.82090		10.99700	10.99700		15.93	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.96310		10.96310		11.14190	11.14190		16.68	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.36590		1.36590		1.39370	1.39370			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.38060		1.38060		1.40860	1.40860			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.39280		1.39280		1.42110	1.42110			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11300		1.11300		1.10910	1.10910			0.00	0.00	0	13,043.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11680		1.11680		1.11280	1.11280			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12050		1.12050		1.11650	1.11650			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.79322		112.86578		8.91166	112.01438		10.12	0.00	56,094,292.66	497	97,734.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,624.41000		1.62441		1,214.23000	1.21423	1,624.410	9.99	0.55	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,827.47000		1.82747		1,383.07000	1.38307	1,827.470	10.01	0.59	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	345.30000		0.34530		538.65000	0.53865	345.300	10.12	0.18	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	3,869.49000		3.86949		3,187.52000	3.18752	3,869.490	10.14	0.85	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	4,165.00000		4.16500		3,461.10000	3.46110	4,165.000	10.16	0.87	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	196.41000		0.19641		323.98000	0.32398	196.410	10.19	0.11	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	85.38000		0.08538		152.30000	0.15230	85.380	10.27	0.05	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	12.30000		0.01230		25.92000	0.02592	12.300	10.45	0.01	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.83130		115.00930		8.95421	114.14300		9.82	0.00	0.00	0	482.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,107.03000		4.10703		3,563.84000	3.56384	4,107.030	9.80	0.66	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,048.82000		5.04882		4,440.73000	4.44073	5,048.820	9.88	0.73	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	716.69000		0.71669		902.57000	0.90257	716.690	9.99	0.19	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	655.77000		0.65577		829.45000	0.82945	655.770	10.01	0.17	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

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 04/08/2016	Bond Future		299.74720	299.74720		299.64773	299.64773			0.00	0.00	0	1,667.00
R197	On 03/11/2016	Bond Future		305.45810	305.45810		305.36017	305.36017			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future		249.38771	249.38771		249.13256	249.13256		8.51	0.00	0.00	0	37,411.00
R202	On 03/11/2016	Bond Future		254.13917	254.13917		253.88228	253.88228			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future		8.50139	99.70885		8.61513	99.16099		7.46	0.00	598,253.10	6	11,610.00
R2023	On 03/11/2016	Bond Future		8.53873	97.67133		8.65797	97.11415		7.48	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future		8.56590	99.62254		8.69128	99.05520		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		7.45589	104.12846		7.53219	104.04889		1.24	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future		7.36251	101.93428		7.46042	101.85433		1.00	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.07550	103.97076		7.21390	103.89024		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		9.18056	91.19065		9.26853	90.56432			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future		9.22178	92.92282		9.31244	92.28558			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		9.31055	94.31008		9.39841	93.64274		13.54	0.00	943,100.80	10	12,695.00
R2032	On 03/11/2016	Bond Future		9.35571	91.94238		9.44618	91.26344		13.87	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.39433	93.77946		9.48754	93.08787		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		9.41471	99.23058		9.49233	98.58336			0.00	50,309,904.06	507	4,998.00
R2035	On 03/11/2016	Bond Future		9.46104	96.61332		9.54086	95.95498			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		9.48100	91.43208		9.55875	90.78720		15.64	0.00	18,286,416.00	200	41,183.00
R2037	On 03/11/2016	Bond Future		9.52422	93.16886		9.60409	92.51269		15.35	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.56188	90.77336		9.64398	90.10513		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		7.84713	101.40168		7.94795	101.18764		2.81	0.00	10,647,176.40	105	33,282.00
R204	On 03/11/2016	Bond Future		7.85322	103.32751		7.96630	103.11051		2.50	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future		7.81872	101.34959		7.94754	101.12929		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			9.53603		95.24932		9.61378	94.55934		16.29	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future			9.57949		97.05851		9.65932	96.35656		15.98	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.57566		92.27021		9.64829	91.62153		16.96	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future			9.61842		94.02292		9.69296	93.36289		16.65	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future			9.65601		91.51934		9.73255	90.84716		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			9.56888		95.75837		9.63624	95.14289		16.73	0.00	0.00	0	59,008.00
R2048	On 03/11/2016	Bond Future			9.61326		93.13860		9.68239	92.51252		17.23	0.00	0.00	0	1,529.00
R2048	On 02/02/2017	Bond Future			9.65338		94.99927		9.72438	94.36165		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			8.10143		97.99794		8.22217	97.64876		4.22	0.00	0.00	0	76,760.00
R207	On 02/02/2017	Bond Future			8.12353		98.21064		8.26636	97.84985		3.68	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,361.42000		2.36142	2,095.26000	2.09526	2,361.420		3.71	0.76	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			8.25712		96.70819		8.37676	96.27168		5.60	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.28846		95.14220		8.41569	94.69847		5.42	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future			8.30363		97.04305		8.43949	96.59139		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			9.35321		74.57207		9.43062	74.03380		15.53	0.00	2,162,590.03	29	55,083.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,601.33000		1.60133	1,343.27000	1.34327	1,601.330		15.37	0.55	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,432.34000		2.43234	2,093.64000	2.09364	2,432.340		15.46	0.69	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	544.44000		0.54444	707.27000	0.70727	544.440		15.51	0.25	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	62.05000		0.06205	93.33000	0.09333	62.050		15.87	0.04	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	7,989.49000		7.98949	7,461.05000	7.46105	7,989.490		16.06	0.99	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.39316		72.83774		9.47258	72.29008		15.97	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	764.79000		0.76479	882.56000	0.88256	764.790		16.29	0.19	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.42728		74.29307		9.50879	73.73519		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			189.20784		189.20784		189.14433	189.14433			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.53020		190.53020		190.46768	190.46768			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			139.74241		139.74241		139.78078	139.78078			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.40499		142.40499		142.44563	142.44563			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			146.18050		146.18050		146.13097	146.13097			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.96570		148.96570		148.91690	148.91690			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			9.22840		85.44155		9.32113	84.80397		13.29	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future			9.27153		83.51353		9.36698	82.86475		13.61	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.30935		85.18190		9.40770	84.52103		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			9.47779		74.68791		9.55515	74.13061		16.27	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	45.57000		0.04557		33.26000	0.03326	45.570	15.78	0.03	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	949.41000		0.94941		774.44000	0.77444	949.410	16.05	0.37	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,689.97000		5.68997		5,182.98000	5.18298	5,689.970	16.63	0.93	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	11,438.05000		11.43805		10,881.57000	10.88157	11,438.050	16.92	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.51953		72.80928		9.59887	72.24221		16.74	0.00	131,784,796.80	1,810	1,810.00
R214	On 02/02/2017	Bond Future			9.55689		74.26386		9.63832	73.68617		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			26,310.73000		26,310.73000		26,957.16000	26,957.16000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			26,823.63000		26,823.63000		27,473.28000	27,473.28000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.16970		11.16970		11.40390	11.40390		17.01	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			11.37040		11.37040		11.60520	11.60520		17.10	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.11370		5.11370		5.23230	5.23230		14.37	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			5.11000		5.11000		5.22580	5.22580		14.34	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.37750		1.37750		1.36730	1.36730			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
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.32540	1.32540	1.30140	1.30140			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.27990	1.27990	1.26050	1.26050			0.00	0.00	0	0.00
Total for Derivatives :											1,132,055,566.71	57,539	3,444,250.00
Grand Total:											1,132,055,566.71	57,539	3,444,250.00