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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 05/07/2016	Any day expiry	14.54720	14.54720		14.55630	14.55630		18.85	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.50	Put	39.17180	0.03917	91.70750	0.09171	39.172	19.73	0.37	0	22,600.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	89.94440	0.08994	140.96620	0.14097	89.944	19.68	0.64	0	1,000.00
\$ / R	On 05/07/2016	Any day expiry	14.80	Put	258.83620	0.25884	289.25570	0.28926	258.836	22.99	0.92	0	3,000.00
\$ / R	On 05/07/2016	Any day expiry	15.16	Put	613.02180	0.61302	616.02170	0.61602	613.022	28.96	1.00	0	4,000.00
\$ / R	On 12/07/2016	Any day expiry			14.56210	14.56210	14.57400	14.57400		21.39	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	14.24	Put	66.02180	0.06602	68.61870	0.06862	66.022	21.63	0.24	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.00	Put	487.76380	0.48776	487.27880	0.48728	487.764	22.41	0.81	0	4,000.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	986.68350	0.98668	977.63170	0.97763	986.684	24.95	0.96	0	6,000.00
\$ / R	On 15/07/2016	Any day expiry			14.57080	14.57080	14.58240	14.58240		21.43	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry			14.59990	14.59990	14.60910	14.60910		20.42	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	15.15	Put	658.70140	0.65870	662.36610	0.66237	658.701	21.70	0.75	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry			14.60280	14.60280	14.61180	14.61180		20.46	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,004.06410	2.00406	1,996.92950	1.99693	2,004.064	25.28	0.98	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	2.26510	0.00227	1.99500	0.00200	2.265	34.86	0.01	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.60570	14.60570	14.61450	14.61450		20.50	0.00	0	2,110.00

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 27/07/2016	Any day expiry	11.80	Put	0.21970	0.00022	0.26520	0.00027	0.220	27.20	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	21.67890	0.02168	22.32200	0.02232	21.679	20.93	0.06	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	3.84970	0.00385	4.38090	0.00438	3.850	27.47	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	2.57180	0.00257	2.74710	0.00275	2.572	28.76	0.01	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			14.60860	14.60860	14.61720	14.61720		20.52	0.00	3,867,675.00	265	265.00
\$ / R	On 29/07/2016	Any day expiry			14.61150	14.61150	14.61990	14.61990		20.56	0.00	1,751,952.00	120	1,541.00
\$ / R	On 01/08/2016	Any day expiry			14.62030	14.62030	14.62790	14.62790		20.23	0.00	0.00	0	0.00
\$ / R	On 01/08/2016	Any day expiry	14.52	Put	276.32190	0.27632	286.82540	0.28683	276.322	20.13	0.44	0.00	0	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	301.33010	0.30133	318.34160	0.31834	301.330	20.41	0.48	0.00	0	18,400.00
\$ / R	On 05/08/2016	Any day expiry			14.63190	14.63190	14.63860	14.63860		20.39	0.00	0.00	0	1,713.00
\$ / R	On 11/08/2016	Any day expiry			14.64940	14.64940	14.65630	14.65630		20.21	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	6.14300	0.00614	8.54290	0.00854	6.143	21.15	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	126.13340	0.12613	136.84180	0.13684	126.133	22.04	0.22	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.66100	14.66100	14.66930	14.66930		20.06	0.00	0.00	0	646.00
\$ / R	On 16/08/2016	Any day expiry			14.66390	14.66390	14.67250	14.67250		20.10	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	101.92620	0.10193	110.75810	0.11076	101.926	22.43	0.17	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			14.66690	14.66690	14.67570	14.67570		20.13	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,275.18550	1.27519	1,275.06100	1.27506	1,275.186	22.50	0.83	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	12.36250	0.01236	15.34640	0.01535	12.363	24.79	0.03	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			14.66980	14.66980	14.67890	14.67890		20.15	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	85.83390	0.08583	93.53850	0.09354	85.834	22.83	0.15	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			14.68440	14.68440	14.69510	14.69510		20.15	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			14.69310	14.69310	14.70480	14.70480		20.22	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	3.55410	0.00355	3.49890	0.00350	3.554	24.22	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	62.48810	0.06249	67.09900	0.06710	62.488	19.15	0.12	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	16.11840	0.01612	18.77580	0.01878	16.118	25.38	0.03	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	12.60370	0.01260	14.25620	0.01426	12.604	25.79	0.02	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.70190	14.70190	14.71450	14.71450		20.03	0.00	0.00	0	3,367.00
\$ / R	On 06/09/2016	Any day expiry			14.72520	14.72520	14.74030	14.74030		19.99	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.73110	14.73110	14.74600	14.74600		20.10	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			14.73400	14.73400	14.74880	14.74880		20.12	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	400.12550	0.40013	416.09280	0.41609	400.126	20.56	0.44	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	98.48450	0.09848	105.84870	0.10585	98.485	23.21	0.14	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			14.74570	14.74570	14.76010	14.76010		20.03	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	640.70750	0.64071	642.74890	0.64275	640.708	20.38	0.54	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	11.26660	0.01127	18.11820	0.01812	11.267	25.42	0.02	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.75160	14.75160	14.76580	14.76580		20.06	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.76330	14.76330	14.77710	14.77710		19.98	0.00	392,024,668.20	26,554	645,315.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	61.30510	0.06131	64.62180	0.06462	61.305	18.95	0.10	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	106.64010	0.10664	111.30340	0.11130	106.640	18.92	0.15	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	130.11720	0.13012	135.10840	0.13511	130.117	18.97	0.18	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	134.37100	0.13437	139.41150	0.13941	134.371	18.98	0.18	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	152.40030	0.15240	157.62290	0.15762	152.400	19.01	0.20	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	974.11540	0.97412	993.47420	0.99347	974.115	19.10	0.74	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	279.62140	0.27962	284.46430	0.28446	279.621	19.33	0.31	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	406.42600	0.40643	411.06600	0.41107	406.426	19.69	0.40	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	618.26990	0.61827	636.52880	0.63653	618.270	19.81	0.57	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	454.96990	0.45497	459.42880	0.45943	454.970	19.81	0.43	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	608.34900	0.60835	626.56430	0.62656	608.349	19.83	0.56	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	506.58890	0.50659	510.80830	0.51081	506.589	19.92	0.46	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	560.57570	0.56058	578.54370	0.57854	560.576	19.95	0.53	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	539.14780	0.53915	543.06090	0.54306	539.148	20.00	0.48	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	445.94200	0.44594	462.07820	0.46208	445.942	20.41	0.45	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	682.64200	0.68264	684.97820	0.68498	682.642	20.41	0.55	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	346.89320	0.34689	361.46450	0.36146	346.893	20.92	0.37	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,105.44830	1.10545	1,104.41170	1.10441	1,105.448	21.44	0.70	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,183.50990	1.18351	1,181.91830	1.18192	1,183.510	21.62	0.72	6,858,954.44	650	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	215.31280	0.21531	226.64220	0.22664	215.313	21.91	0.25	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	191.05170	0.19105	201.62710	0.20163	191.052	22.16	0.23	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	186.22120	0.18622	196.63740	0.19664	186.221	22.21	0.22	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	136.49300	0.13649	145.34930	0.14535	136.493	22.82	0.17	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	122.82500	0.12283	131.15290	0.13115	122.825	23.01	0.16	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	109.57640	0.10958	117.35330	0.11735	109.576	23.21	0.14	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	107.67000	0.10767	115.36430	0.11536	107.670	23.24	0.14	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	103.96110	0.10396	111.49210	0.11149	103.961	23.31	0.14	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	80.01600	0.08002	86.40480	0.08640	80.016	23.77	0.11	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	52.07010	0.05207	56.87360	0.05687	52.070	24.55	0.07	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	43.98670	0.04399	48.26140	0.04826	43.987	24.86	0.06	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	8.64800	0.00865	13.48640	0.01349	8.648	27.04	0.01	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.78670	14.78670	14.79970	14.79970		20.04	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.78970	14.78970	14.80250	14.80250		20.06	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	7.03880	0.00704	6.84980	0.00685	7.039	21.33	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	109.02880	0.10903	113.71800	0.11372	109.029	18.90	0.15	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	40.05200	0.04005	43.85890	0.04386	40.052	25.86	0.05	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	36.28850	0.03629	40.12140	0.04012	36.288	26.19	0.05	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.79550	14.79550	14.80820	14.80820		20.15	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.83700	14.83700	14.84900	14.84900		20.11	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry			14.87280	14.87280	14.88490	14.88490		20.08	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	9.59930	0.00960	9.42030	0.00942	9.599	19.77	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	144.63950	0.14464	150.28860	0.15029	144.640	18.85	0.17	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	62.57240	0.06257	67.01900	0.06702	62.572	26.61	0.07	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	60.57520	0.06058	64.94010	0.06494	60.575	26.79	0.07	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.87570	14.87570	14.88790	14.88790		20.15	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	103.45520	0.10346	107.67920	0.10768	103.455	18.87	0.13	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	779.21000	0.77921	784.69500	0.78469	779.210	20.39	0.52	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	294.68730	0.29469	307.48460	0.30748	294.687	22.10	0.28	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.90850	14.90850	14.92080	14.92080		20.17	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	726.31610	0.72632	732.48200	0.73248	726.316	20.17	0.49	0.00	0	8,695.00

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 07/11/2016	Any day expiry	16.36	Call	289.57100	0.28957	301.88110	0.30188	289.571	22.37	0.26	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.93840	14.93840	14.95070	14.95070		20.17	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	123.11270	0.12311	126.24440	0.12624	123.113	18.71	0.14	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,159.53130	1.15953	1,163.55190	1.16355	1,159.531	21.12	0.61	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	209.70010	0.20970	220.09450	0.22009	209.700	23.32	0.19	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.97120	14.97120	14.98360	14.98360		20.11	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	11.83280	0.01183	11.62560	0.01163	11.833	18.39	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	179.54750	0.17955	185.90270	0.18590	179.548	18.75	0.18	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	87.40540	0.08741	93.13100	0.09313	87.405	27.32	0.08	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.01890	15.01890	15.03140	15.03140		20.17	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.03380	15.03380	15.04630	15.04630		20.20	0.00	111,174,951.00	7,395	101,043.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	14.07900	0.01408	13.46250	0.01346	14.079	17.93	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	142.23860	0.14224	147.73820	0.14774	142.239	18.58	0.14	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	167.11490	0.16711	173.85430	0.17385	167.115	18.64	0.16	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	199.74250	0.19974	206.95110	0.20695	199.743	18.72	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	249.82120	0.24982	257.57320	0.25757	249.821	18.83	0.21	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	339.88270	0.33988	348.21600	0.34822	339.883	19.00	0.27	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	414.59410	0.41459	422.15700	0.42216	414.594	19.22	0.31	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	520.54310	0.52054	528.27340	0.52827	520.543	19.51	0.36	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	543.39160	0.54339	551.12820	0.55113	543.392	19.57	0.37	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	605.34670	0.60535	613.06730	0.61307	605.347	19.72	0.39	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	640.21190	0.64021	647.89950	0.64790	640.212	19.80	0.41	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	691.81850	0.69182	699.43380	0.69943	691.819	19.91	0.43	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	750.98620	0.75099	758.48740	0.75849	750.986	20.04	0.45	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	789.91720	0.78992	797.32590	0.79733	789.917	20.12	0.46	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	835.01960	0.83502	854.90060	0.85490	835.020	20.14	0.53	4,804,200.00	600	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	801.21960	0.80122	808.60060	0.80860	801.220	20.14	0.47	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	919.76390	0.91976	926.61930	0.92662	919.764	20.40	0.50	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	925.91310	0.92591	932.73350	0.93273	925.913	20.41	0.51	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	679.99260	0.67999	698.66670	0.69867	679.993	20.67	0.46	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,046.19260	1.04619	1,052.36670	1.05237	1,046.193	20.67	0.54	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,112.05740	1.11206	1,117.86050	1.11786	1,112.057	20.81	0.56	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	645.85740	0.64586	664.16050	0.66416	645.857	20.81	0.44	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,159.59500	1.15960	1,164.81820	1.16482	1,159.595	20.91	0.57	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,235.89550	1.23590	1,240.67460	1.24067	1,235.896	21.08	0.59	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,321.26750	1.32127	1,325.54340	1.32554	1,321.268	21.26	0.61	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	541.27020	0.54127	557.83780	0.55784	541.270	21.33	0.38	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,468.20000	1.46820	1,471.62250	1.47162	1,468.200	21.56	0.64	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,620.49190	1.62049	1,623.04410	1.62304	1,620.492	21.86	0.67	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,832.55910	1.83256	1,834.28850	1.83429	1,832.559	22.23	0.70	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,880.73300	1.88073	1,882.22990	1.88223	1,880.733	22.31	0.71	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	380.67430	0.38067	394.59500	0.39459	380.674	22.34	0.29	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,011.00980	2.01101	2,011.88920	2.01189	2,011.010	22.52	0.73	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	340.89230	0.34089	353.96430	0.35396	340.892	22.63	0.26	0.00	0	16,000.00

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 19/12/2016	Foreign Exchange Future	16.91	Call	317.94490	0.31794	330.48710	0.33049	317.945	22.82	0.25	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	311.70540	0.31171	324.09770	0.32410	311.705	22.88	0.24	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	310.16600	0.31017	322.52160	0.32252	310.166	22.89	0.24	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	304.09150	0.30409	0.00000	0.00000	304.092	22.94	0.24	4,289,400.00	1,200	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	238.40850	0.23841	248.84980	0.24885	238.408	23.62	0.19	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	220.90740	0.22091	230.82360	0.23082	220.907	23.84	0.18	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	217.79440	0.21779	227.61330	0.22761	217.794	23.88	0.18	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	194.32750	0.19433	202.24600	0.20225	194.328	24.54	0.16	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	190.26700	0.19027	198.03420	0.19803	190.267	24.66	0.16	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	187.63410	0.18763	195.30080	0.19530	187.634	24.75	0.15	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	186.33660	0.18634	193.95580	0.19396	186.337	24.79	0.15	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	166.84450	0.16684	173.70430	0.17370	166.845	25.50	0.14	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	145.59010	0.14559	151.57080	0.15157	145.590	26.45	0.12	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	141.80480	0.14180	147.62260	0.14762	141.805	26.65	0.12	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	140.98500	0.14098	146.76880	0.14677	140.985	26.69	0.11	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	135.10350	0.13510	140.62830	0.14063	135.104	27.01	0.11	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	129.38050	0.12938	136.78050	0.13678	129.380	27.12	0.11	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	99.18500	0.09918	105.42510	0.10543	99.185	27.12	0.08	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	96.26390	0.09626	102.38120	0.10238	96.264	27.12	0.08	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	92.86320	0.09286	98.83530	0.09884	92.863	27.12	0.08	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	85.35450	0.08535	90.99720	0.09100	85.355	27.12	0.07	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	78.88860	0.07889	84.23710	0.08424	78.889	27.12	0.07	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	75.13830	0.07514	80.31130	0.08031	75.138	27.12	0.07	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	68.97060	0.06897	73.84680	0.07385	68.971	27.12	0.06	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	66.47430	0.06647	71.22710	0.07123	66.474	27.12	0.06	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	47.50720	0.04751	51.25440	0.05125	47.507	27.12	0.04	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	44.60640	0.04461	48.18730	0.04819	44.606	27.12	0.04	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	38.30960	0.03831	41.51540	0.04152	38.310	27.12	0.04	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	36.87180	0.03687	39.98890	0.03999	36.872	27.12	0.04	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.28680	15.28680	15.29930	15.29930		20.34	0.00	947,781.60	62	25,450.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	994.74480	0.99474	998.17460	0.99817	994.745	20.25	0.46	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,072.60830	1.07261	1,075.69210	1.07569	1,072.608	20.41	0.48	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,287.71640	1.28772	1,289.75170	1.28975	1,287.716	20.83	0.53	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,314.12330	1.31412	1,316.02870	1.31603	1,314.123	20.88	0.53	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,049.78250	2.04978	2,048.52360	2.04852	2,049.783	22.20	0.66	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	321.35220	0.32135	329.27780	0.32928	321.352	24.24	0.20	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	320.46990	0.32047	328.38020	0.32838	320.470	24.26	0.20	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	276.80350	0.27680	283.84120	0.28384	276.803	25.25	0.18	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	252.60500	0.25261	259.12140	0.25912	252.605	25.92	0.16	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	114.36630	0.11437	118.11850	0.11812	114.366	26.84	0.08	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.58660	15.58660	15.59870	15.59870		20.51	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	850.43640	0.85044	850.76700	0.85077	850.436	19.62	0.37	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,193.08960	1.19309	1,192.22110	1.19222	1,193.090	20.39	0.45	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,366.08650	1.36609	1,364.53470	1.36453	1,366.086	20.72	0.48	0.00	0	3,155.00

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	18.15	Call	585.58290	0.58558		591.66630	0.59167	585.583	23.46	0.29	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	512.99890	0.51300		518.56530	0.51857	512.999	24.03	0.26	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	414.85910	0.41486		419.44360	0.41944	414.859	25.70	0.21	0.00	0	3,155.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			15.66930	15.66930		15.68160	15.68160		20.89	0.00	0.00	0	2,700.00	
\$ / R	On 18/12/2017	Foreign Exchange Future			15.70680	15.70680		15.71950	15.71950		21.12	0.00	0.00	0	70.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			15.74430	15.74430		15.75730	15.75730		21.23	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			15.78180	15.78180		15.79520	15.79520		21.26	0.00	0.00	0	70.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.76330	14.76330		14.77710	14.77710		19.98	0.00	590,532.00	40	667.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.03380	15.03380		15.04630	15.04630		20.20	0.00	15,033.80	1	70.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.28680	15.28680		15.29930	15.29930		20.34	0.00	0.00	0	54.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.58660	15.58660		15.59870	15.59870		20.51	0.00	0.00	0	0.00	
£ / R	On 15/08/2016	Any day expiry			19.48810	19.48810		19.46290	19.46290		17.22	0.00	0.00	0	131.00	
£ / R	On 08/09/2016	Any day expiry			19.58690	19.58690		19.57050	19.57050		17.06	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,739.28130	1.73928		1,758.16850	1.75817	1,739.281	18.22	0.84	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	9.41870	0.00942		10.11120	0.01011	9.419	28.18	0.01	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			19.63270	19.63270		19.61440	19.61440		17.03	0.00	3,553,518.70	181	72,551.00	
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	295.83720	0.29584		308.57140	0.30857	295.837	16.76	0.30	0.00	0	15,000.00	
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	53.46500	0.05346		52.73260	0.05273	53.465	19.59	0.07	0.00	0	500.00	
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	22.04460	0.02204		21.98050	0.02198	22.045	20.94	0.03	0.00	0	10,000.00	
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	20.93120	0.02093		24.27610	0.02428	20.931	27.04	0.02	0.00	0	800.00	
£ / R	On 19/12/2016	Foreign Exchange Future			20.01700	20.01700		19.99570	19.99570		18.12	0.00	700,595.00	35	679.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	112.49300	0.11249		115.87230	0.11587	112.493	18.19	0.09	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	322.64970	0.32265		328.13690	0.32814	322.650	17.50	0.22	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,908.75470	1.90875		1,923.99310	1.92399	1,908.755	19.13	0.67	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,230.16950	3.23017		3,248.95500	3.24896	3,230.170	20.21	0.83	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	105.99720	0.10600		104.12150	0.10412	105.997	20.65	0.09	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	16.77340	0.01677		15.53720	0.01554	16.773	20.16	0.02	0.00	0	783.00	
£ / R	On 13/03/2017	Foreign Exchange Future			20.38230	20.38230		20.35920	20.35920		19.25	0.00	61,146.90	3	287.00	
£ / R	On 25/04/2017	Any day expiry			20.57150	20.57150		20.54640	20.54640		19.65	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			20.81610	20.81610		20.78870	20.78870		20.31	0.00	0.00	0	9,525.00	
£ / R	On 18/12/2017	Foreign Exchange Future			21.04480	21.04480		21.01430	21.01430		20.31	0.00	0.00	0	520.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14430	0.14430		0.14428	0.14428		19.38	0.00	23,088.48	160	760.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14747	0.14747		0.14743	0.14743		18.78	0.00	0.00	0	7,469.00	
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15050	0.15050		0.15046	0.15046		19.07	0.00	0.00	0	1,490.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15411	0.15411		0.15406	0.15406		19.49	0.00	0.00	0	0.00	
€ / R	On 13/07/2016	Any day expiry			16.22620	16.22620		16.21620	16.21620		18.32	0.00	0.00	0	136.00	
€ / R	On 29/07/2016	Any day expiry			16.28450	16.28450		16.27010	16.27010		18.70	0.00	0.00	0	65.00	
€ / R	On 15/08/2016	Any day expiry			16.35230	16.35230		16.33690	16.33690		18.42	0.00	0.00	0	3.00	
€ / R	On 19/09/2016	Foreign Exchange Future			16.48750	16.48750		16.47880	16.47880		18.71	0.00	6,562,025.00	398	47,375.00	
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	373.71660	0.37372		380.70380	0.38070	373.717	19.41	0.38	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 30/09/2016	Any day expiry			16.53090		16.53090		16.52060	16.52060		18.92	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.84870		16.84870		16.83680	16.83680		19.28	0.00	252,730.50	15	17,882.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	908.31010		0.90831		921.89350	0.92189	908.310	19.33	0.48	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	100.33750		0.10034		102.45750	0.10246	100.338	25.90	0.08	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.19230		17.19230		17.17880	17.17880		19.60	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.60260		17.60260		17.58650	17.58650		19.88	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.73980		17.73980		17.72200	17.72200		20.24	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.96069		98.96069		99.03056	99.03056			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.09652		96.09652		96.15517	96.15517			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.90195		94.90195		94.95122	94.95122			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.99044		96.99044		97.03282	97.03282			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.08327		100.08327		100.08431	100.08431			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.05503		100.05503		100.05624	100.05624			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.71403		99.71403		99.71604	99.71604			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.80511		99.80511		99.80500	99.80500			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.13650		100.13650		100.13639	100.13639			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.47432		99.47432		99.47502	99.47502			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.19814		99.19814		99.19844	99.19844			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.31722		99.31722		99.31698	99.31698			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.49570		98.49570		98.55850	98.55850			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.86868		97.86868		97.92430	97.92430			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.20601		97.20601		97.25677	97.25677			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.51485		97.51485		97.56431	97.56431			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			494.54000		494.54000		494.92000	494.92000			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			504.01800		504.01800		504.41300	504.41300			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			574.77000		574.77000		574.90500	574.90500			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			585.78600		585.78600		585.93300	585.93300			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			522.70700		522.70700		522.83300	522.83300			0.00	36,589,490.00	7	728.00
ALBI	On 03/11/2016	Index Future			532.72600		532.72600		532.86200	532.86200			0.00	0.00	0	8.00
ALBI	On 02/02/2017	Index Future			543.33200		543.33200		543.48700	543.48700			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.10540		11.10540		11.01850	11.01850		14.44	0.00	0.00	0	8,463.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.27320		11.27320		11.18480	11.18480		14.49	0.00	0.00	0	381.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.43080		11.43080		11.34150	11.34150		15.14	0.00	0.00	0	2,937.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			11.61950		11.61950		11.52860	11.52860		15.60	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future			11.64840		11.64840		11.55860	11.55860		16.19	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 19/09/2016	Foreign Exchange Future	11.50040		11.50040		11.45950	11.45950		15.62	0.00	0.00	0	0.00
CAD / R	On 19/12/2016	Foreign Exchange Future	11.71210		11.71210		11.66890	11.66890		15.72	0.00	0.00	0	0.00
CAD / R	On 13/03/2017	Foreign Exchange Future	11.91140		11.91140		11.86670	11.86670		16.06	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.25960		15.25960		15.23030	15.23030		18.87	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.62210		15.62210		15.58880	15.58880		19.66	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.96440		15.96440		15.93170	15.93170		20.41	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.20440		2.20440		2.20990	2.20990		18.46	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.23460		2.23460		2.23990	2.23990		18.55	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.26080		2.26080		2.26620	2.26620		18.97	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.21570		2.21570		2.21690	2.21690		18.39	0.00	0.00	0	132.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.26480		2.26480		2.26560	2.26560		18.61	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	10.23812		81.10802		10.23889	81.10290			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future	10.30987		78.85379		10.31054	78.84939			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.37859		80.42453		10.37896	80.42213			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	10.39298		85.59127		10.39375	85.58540			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.46353		82.95204		10.46421	82.94692			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	520.59900		520.59900		520.74700	520.74700			0.00	10,411,980.00	2	449.00
GOVI	On 03/11/2016	GOVI	530.57700		530.57700		530.73500	530.73500			0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI	541.14100		541.14100		541.31800	541.31800			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.90470	1.90470		1.90630	1.90630		19.67	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.94030	1.94030		1.94160	1.94160		19.91	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.97290	1.97290		1.97400	1.97400		19.75	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.64706	127.64706		127.63328	127.63328			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future		130.07583	130.07583		130.06301	130.06301			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		109.07413	109.07413		109.06245	109.06245			0.00	0.00	0	4,131.00
I2033	On 03/11/2016	Bond Future		110.13248	110.13248		110.12172	110.12172			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		135.31423	135.31423		135.29935	135.29935			0.00	0.00	0	21,542.00
I2038	On 03/11/2016	Bond Future		137.88900	137.88900		137.87524	137.87524			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		135.43326	135.43326		135.41823	135.41823			0.00	0.00	0	16,864.00
I2046	On 03/11/2016	Bond Future		136.50794	136.50794		136.49398	136.49398			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		144.96993	144.96993		144.95402	144.95402			0.00	0.00	0	21,135.00
I2050	On 03/11/2016	Bond Future		147.72825	147.72825		147.71328	147.71328			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		248.75800	248.75800		248.67400	248.67400			0.00	0.00	0	1,079.00
IGOV	On 03/11/2016	Index Future		253.54100	253.54100		253.46000	253.46000			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		258.60400	258.60400		258.52800	258.52800			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		673.35000	673.35000		673.27500	673.27500			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		686.19800	686.19800		686.12300	686.12300			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.36000	92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.52000	92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.60000	92.40000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.67000	92.33000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.72000	92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.75000	92.25000		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.82000	92.18000		7.82000	92.18000			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 20/06/2018	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			0.14410		0.14410		0.14410	0.14410			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14420		0.14420		0.14430	0.14430			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14450		0.14450		0.14460	0.14460			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05110		0.05110		0.05060	0.05060			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05050		0.05050		0.04930	0.04930			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04980		0.04980		0.04920	0.04920			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.64260		10.64260		10.54790	10.54790		15.35	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.79190		10.79190		10.69470	10.69470		15.49	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.93300		10.93300		10.83440	10.83440		16.37	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.36150		1.36150		1.35140	1.35140			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.37530		1.37530		1.36600	1.36600			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.38750		1.38750		1.37860	1.37860			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11680		1.11680		1.11520	1.11520			0.00	33,504.00	30	13,073.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12070		1.12070		1.11900	1.11900			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12470		1.12470		1.12290	1.12290			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.70064		113.53749		8.69595	113.57166		9.95	0.00	327,442,121.16	2,884	96,314.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,912.14000		1.91214		1,992.07000	1.99207	1,912.140	9.90	0.64	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	2,145.46000		2.14546		2,224.39000	2.22439	2,145.460	9.92	0.68	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	342.80000		0.34280		378.80000	0.37880	342.800	9.99	0.19	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	229.33000		0.22933		259.39000	0.25939	229.330	10.04	0.13	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	185.59000		0.18559		212.61000	0.21261	185.590	10.06	0.11	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	4,402.59000		4.40259		4,460.78000	4.46078	4,402.590	10.08	0.91	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	4,717.29000		4.71729		4,772.60000	4.77260	4,717.290	10.10	0.92	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	94.30000		0.09430		112.71000	0.11271	94.300	10.13	0.06	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	34.66000		0.03466		44.27000	0.04427	34.660	10.21	0.03	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	3.34000		0.00334		5.05000	0.00505	3.340	10.38	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.73552		115.69077		8.73048	115.72678		9.65	0.00	1,156,907.70	10	1,253.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,507.88000		4.50788		4,560.72000	4.56072	4,507.880	9.73	0.70	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,506.57000		5.50657		5,558.63000	5.55863	5,506.570	9.82	0.77	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	554.33000		0.55433		568.15000	0.56815	554.330	9.92	0.16	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	503.61000		0.50361		516.90000	0.51690	503.610	9.94	0.14	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	299.84263		299.84263		299.81094	299.81094			0.00	0.00	0	1,644.00
R197	On 03/11/2016	Bond Future	305.54748		305.54748		305.51831	305.51831			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	249.46923		249.46923		249.44231	249.44231		8.51	0.00	0.00	0	37,211.00
R202	On 03/11/2016	Bond Future	254.21578		254.21578		254.19090	254.19090			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	8.43411		100.03477		8.41914	100.10747		7.28	0.00	0.00	0	11,610.00
R2023	On 03/11/2016	Bond Future	8.46861		98.00087		8.45267	98.07597		7.30	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future	8.49333		99.95282		8.47598	100.03199		7.04	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	7.44188		104.14308		7.38641	104.20101		1.21	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future	7.34759		101.94647		7.27414	102.00653		0.98	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	7.06451		103.97716		6.95479	104.04108		0.68	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	9.09801		91.78393		9.09343	91.81700			0.00	156,032,681.00	1,700	27,010.00
R2030	On 03/11/2016	Bond Future	9.13694		93.52485		9.13208	93.55951			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	9.22809		94.94293		9.22350	94.97835		13.39	0.00	0.00	0	13,609.00
R2032	On 03/11/2016	Bond Future	9.27100		92.58482		9.26615	92.62180		13.69	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.30769		94.42922		9.30236	94.46941		13.45	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	9.31213		100.09639		9.31257	100.09266			0.00	0.00	0	4,572.00
R2035	On 03/11/2016	Bond Future	9.35569		97.49305		9.35603	97.49019			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	9.38333		92.25248		9.38383	92.24825		15.51	0.00	0.00	0	41,213.00
R2037	On 03/11/2016	Bond Future	9.42406		94.00236		9.42446	93.99901		15.23	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.45945		91.61802		9.45957	91.61702		15.69	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	7.83629		101.42472		7.79462	101.51338		2.74	0.00	0.00	0	33,282.00
R204	On 03/11/2016	Bond Future	7.84240		103.34830		7.79489	103.43968		2.43	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future	7.80982		101.36484		7.75391	101.46067		2.22	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

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 04/08/2016	Bond Future			9.43837		96.12781		9.43887	96.12328		16.21	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future			9.47936		97.95118		9.47977	97.94750		15.90	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			9.47299		93.20076		9.47348	93.19628		16.91	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future			9.51320		94.96865		9.51360	94.96503		16.61	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future			9.54845		92.47843		9.54859	92.47717		17.13	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			9.46137		96.75610		9.46180	96.75207		16.72	0.00	4,837,805.00	50	59,008.00
R2048	On 03/11/2016	Bond Future			9.50304		94.15276		9.50338	94.14960		17.21	0.00	0.00	0	1,529.00
R2048	On 02/02/2017	Bond Future			9.54065		96.02816		9.54073	96.02742		16.93	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			8.05378		98.13617		8.02830	98.21018		4.11	0.00	0.00	0	74,935.00
R207	On 02/02/2017	Bond Future			8.07025		98.34564		8.03851	98.42618		3.58	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,442.67000		2.44267	2,511.72000	2.51172	2,442.670		3.65	0.78	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			8.20998		96.88086		8.18468	96.97369		5.47	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.23893		95.31563		8.21168	95.41121		5.29	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future			8.25233		97.21428		8.22242	97.31429		4.97	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			9.25588		75.25760		9.25629	75.25469		15.40	0.00	0.00	0	55,153.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,900.49000		1.90049	1,959.04000	1.95904	1,900.490		15.35	0.63	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,846.72000		2.84672	2,893.86000	2.89386	2,846.720		15.46	0.77	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	326.32000		0.32632	369.06000	0.36906	326.320		15.53	0.17	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	24.96000		0.02496	33.55000	0.03355	24.960		15.91	0.02	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	8,664.22000		8.66422	8,663.71000	8.66371	8,664.220		16.04	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.29345		73.53433		9.29376	73.53215		15.79	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	606.25000		0.60625	627.26000	0.62726	606.250		16.28	0.16	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.32546		74.99924		9.32551	74.99889		15.61	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

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/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	189.26864		189.26864		189.24834	189.24834			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future	190.59267		190.59267		190.57401	190.57401			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	139.78314		139.78314		139.76969	139.76969			0.00	0.00	0	63.00
R211	On 03/11/2016	Bond Future	142.44281		142.44281		142.43050	142.43050			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	146.15230		146.15230		146.13656	146.13656			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future	148.93316		148.93316		148.91861	148.91861			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	9.14108		86.04836		9.13643	86.08085		13.11	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future	9.18185		84.12970		9.17694	84.16362		13.41	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.21758		85.80534		9.21219	85.84216		13.21	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	9.38051		75.39894		9.38091	75.39599		16.20	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	48.52000	0.04852	62.30000	0.06230	48.520	15.72	0.04	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,128.12000	1.12812	1,192.38000	1.19238	1,128.120	15.98	0.44	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	6,336.61000	6.33661	6,347.68000	6.34768	6,336.610	16.56	0.97	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	12,148.34000	12.14834	12,145.54000	12.14554	12,148.340	16.85	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	9.41991		73.53187		9.42022	73.52960		16.66	0.00	0.00	0	3,395.00
R214	On 02/02/2017	Bond Future	9.45515		74.99653		9.45521	74.99610		16.42	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	25,784.02000		25,784.02000		25,797.13000	25,797.13000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	26,274.32000		26,274.32000		26,283.80000	26,283.80000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.97300		10.97300		10.98850	10.98850		16.63	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	11.16790		11.16790		11.17980	11.17980		16.70	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.99340		4.99340		5.01810	5.01810		14.28	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.98800		4.98800		5.01260	5.01260		14.31	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.45750		1.45750		1.45430	1.45430			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.40210		1.40210		1.39500	1.39500			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 13/03/2017	Foreign Exchange Future	1.35000	1.35000	1.34600	1.34600			0.00	0.00	0	0.00
Total for Derivatives :											1,073,982,741.48	42,362	3,413,650.00
Grand Total:											1,073,982,741.48	42,362	3,413,650.00