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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/07/2016

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 12/07/2016	Any day expiry	14.59710	14.59710		14.72230	14.72230		17.58	0.00	0.00	0	0.00	
\$ / R	On 12/07/2016	Any day expiry	14.24	Put	21.15260	0.02115	17.93180	0.01793	21.153	21.16	0.13	0.00	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	14.78	Put	232.95510	0.23296	176.18880	0.17619	232.955	19.56	0.73	0.00	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.00	Put	422.65800	0.42266	334.24320	0.33424	422.658	21.98	0.88	0.00	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	945.12760	0.94513	825.97050	0.82597	945.128	27.41	0.98	0.00	0	6,000.00
\$ / R	On 15/07/2016	Any day expiry	14.60320	14.60320		14.73120	14.73120		19.35	0.00	0.00	0	0.00	
\$ / R	On 25/07/2016	Any day expiry	14.63310	14.63310		14.76100	14.76100		19.33	0.00	0.00	0	0.00	
\$ / R	On 25/07/2016	Any day expiry	15.15	Put	596.54530	0.59655	519.32070	0.51932	596.545	20.32	0.78	0.00	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry	14.63600	14.63600		14.76400	14.76400		19.52	0.00	0.00	0	0.00	
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,969.81110	1.96981	1,844.62790	1.84463	1,969.811	26.85	0.98	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	0.65930	0.00066	1.26730	0.00127	0.659	33.74	0.00	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry	14.63900	14.63900		14.76700	14.76700		19.68	0.00	0.00	0	2,110.00	
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.10730	0.00011	0.12820	0.00013	0.107	28.60	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	14.25720	0.01426	12.64430	0.01264	14.257	21.52	0.05	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	2.85160	0.00285	4.26030	0.00426	2.852	28.74	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	1.89910	0.00190	2.88420	0.00288	1.899	30.21	0.01	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 28/07/2016	Any day expiry		14.64200	14.64200	14.76990	14.76990		19.81	0.00	0.00	0	265.00	
\$ / R		On 29/07/2016	Any day expiry		14.64490	14.64490	14.77290	14.77290		19.94	0.00	0.00	0	1,541.00	
\$ / R		On 01/08/2016	Any day expiry		14.65380	14.65380	14.78190	14.78190		19.73	0.00	0.00	0	0.00	
\$ / R		On 01/08/2016	Any day expiry	14.52	Put	229.58070	0.22958	194.41850	0.19442	229.581	19.54	0.42	0.00	0	18,400.00
\$ / R		On 01/08/2016	Any day expiry	14.68	Call	284.01520	0.28402	367.44980	0.36745	284.015	19.79	0.50	0.00	0	18,400.00
\$ / R		On 05/08/2016	Any day expiry		14.66560	14.66560	14.79390	14.79390		20.02	0.00	0.00	0	1,713.00	
\$ / R		On 11/08/2016	Any day expiry		14.68340	14.68340	14.81180	14.81180		20.07	0.00	0.00	0	0.00	
\$ / R		On 11/08/2016	Any day expiry	12.70	Put	4.12450	0.00412	3.91890	0.00392	4.124	21.42	0.01	0.00	0	2,000.00
\$ / R		On 11/08/2016	Any day expiry	15.52	Call	114.47380	0.11447	155.90960	0.15591	114.474	21.85	0.21	0.00	0	2,000.00
\$ / R		On 15/08/2016	Any day expiry		14.69520	14.69520	14.82360	14.82360		19.94	0.00	0.00	0	646.00	
\$ / R		On 16/08/2016	Any day expiry		14.69810	14.69810	14.82650	14.82650		19.99	0.00	0.00	0	0.00	
\$ / R		On 16/08/2016	Any day expiry	15.81	Call	92.06010	0.09206	125.93580	0.12594	92.060	22.27	0.17	0.00	0	10,000.00
\$ / R		On 17/08/2016	Any day expiry		14.70110	14.70110	14.82950	14.82950		20.04	0.00	0.00	0	0.00	
\$ / R		On 17/08/2016	Any day expiry	15.84	Put	1,231.36130	1.23136	1,136.45810	1.13646	1,231.361	22.35	0.83	0.00	0	5,000.00
\$ / R		On 17/08/2016	Any day expiry	17.39	Call	8.74730	0.00875	16.35940	0.01636	8.747	24.36	0.02	0.00	0	5,000.00
\$ / R		On 18/08/2016	Any day expiry		14.70400	14.70400	14.83240	14.83240		20.33	0.00	0.00	0	0.00	
\$ / R		On 18/08/2016	Any day expiry	16.01	Call	76.91560	0.07692	106.05100	0.10605	76.916	22.68	0.14	0.00	0	5,000.00
\$ / R		On 23/08/2016	Any day expiry		14.71870	14.71870	14.84720	14.84720		20.00	0.00	0.00	0	0.00	
\$ / R		On 26/08/2016	Any day expiry		14.72760	14.72760	14.85600	14.85600		20.10	0.00	0.00	0	0.00	
\$ / R		On 26/08/2016	Any day expiry	11.80	Put	2.19630	0.00220	1.75170	0.00175	2.196	24.02	0.01	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	13.50	Put	50.54020	0.05054	39.95480	0.03995	50.540	19.10	0.10	0.00	0	150.00
\$ / R		On 26/08/2016	Any day expiry	17.70	Call	13.04210	0.01304	20.56470	0.02056	13.042	25.23	0.03	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	17.93	Call	9.98390	0.00998	15.93940	0.01594	9.984	25.63	0.02	0.00	0	150.00
\$ / R		On 29/08/2016	Any day expiry		14.73640	14.73640	14.86490	14.86490		19.99	0.00	0.00	0	3,367.00	
\$ / R		On 31/08/2016	Any day expiry		14.74230	14.74230	14.87080	14.87080		20.05	0.00	0.00	0	6.00	
\$ / R		On 06/09/2016	Any day expiry		14.75990	14.75990	14.88840	14.88840		19.98	0.00	0.00	0	0.00	
\$ / R		On 08/09/2016	Any day expiry		14.76580	14.76580	14.89430	14.89430		20.03	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry		14.76880	14.76880	14.89730	14.89730		20.06	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry	15.00	Call	398.57990	0.39858	464.64240	0.46464	398.580	20.51	0.44	0.00	0	133.00
\$ / R		On 09/09/2016	Any day expiry	16.50	Call	92.76050	0.09276	119.29620	0.11930	92.760	23.15	0.13	0.00	0	121.00
\$ / R		On 13/09/2016	Any day expiry		14.78050	14.78050	14.90910	14.90910		19.99	0.00	0.00	0	0.00	
\$ / R		On 13/09/2016	Any day expiry	14.95	Put	605.81360	0.60581	545.14150	0.54514	605.814	20.34	0.53	0.00	0	1,000.00
\$ / R		On 13/09/2016	Any day expiry	18.71	Call	9.62350	0.00962	18.34150	0.01834	9.624	25.37	0.02	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		14.78630	14.78630	14.91500	14.91500		20.10	0.00	0.00	0	259.00	
\$ / R		On 19/09/2016	Foreign Exchange Future		14.79800	14.79800	14.92690	14.92690		20.04	0.00	333,088,182.00	22,509	624,461.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.24	Put	53.16020	0.05316	45.56990	0.04557	53.160	19.01	0.09	0.00	0	405.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.56	Put	94.56940	0.09457	77.18090	0.07718	94.569	18.97	0.14	0.00	0	20,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.68	Put	116.27810	0.11628	96.23920	0.09624	116.278	19.02	0.17	0.00	0	7,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.70	Put	120.22830	0.12023	99.72960	0.09973	120.228	19.02	0.17	0.00	0	2,240.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.78	Put	137.02440	0.13702	114.63100	0.11463	137.024	19.05	0.19	0.00	0	7,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.00	Call	989.92630	0.98993	1,090.82100	1.09082	989.926	19.13	0.76	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.20	Put	256.63220	0.25663	220.24680	0.22025	256.632	19.33	0.30	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.50	Put	378.88880	0.37889	333.59790	0.33360	378.889	19.68	0.39	0.00	0	47,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Call	624.06160	0.62406	704.69230	0.70469	624.062	19.80	0.58	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	14.60	Put	426.06160	0.42606	377.79230	0.37779	426.062	19.80	0.42	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	613.87710	0.61388	693.91500	0.69391	613.877	19.82	0.57	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	476.39280	0.47639	425.16370	0.42516	476.393	19.92	0.45	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	564.83410	0.56483	641.91590	0.64192	564.834	19.94	0.54	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	508.08680	0.50809	455.09090	0.45509	508.087	19.99	0.47	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	446.46470	0.44646	513.19020	0.51319	446.465	20.38	0.46	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	648.46470	0.64846	586.29020	0.58629	648.465	20.38	0.54	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	345.05600	0.34506	402.81170	0.40281	345.056	20.89	0.38	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,067.21310	1.06721	987.87460	0.98787	1,067.213	21.41	0.69	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,144.83840	1.14484	1,062.86040	1.06286	1,144.838	21.58	0.71	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	210.79390	0.21079	253.74210	0.25374	210.794	21.87	0.25	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	186.18890	0.18619	225.89530	0.22590	186.189	22.12	0.23	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	181.29830	0.18130	220.33830	0.22034	181.298	22.17	0.22	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	131.47000	0.13147	163.56210	0.16356	131.470	22.79	0.17	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	117.85340	0.11785	147.91480	0.14791	117.853	22.98	0.16	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	104.69950	0.10470	132.41680	0.13242	104.700	23.18	0.14	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	102.81100	0.10281	130.18400	0.13018	102.811	23.21	0.14	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	99.13990	0.09914	125.83330	0.12583	99.140	23.27	0.13	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	75.54630	0.07555	97.62830	0.09763	75.546	23.74	0.11	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	48.33080	0.04833	64.38990	0.06439	48.331	24.52	0.07	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	40.54690	0.04055	54.68950	0.05469	40.547	24.84	0.06	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	8.09470	0.00809	15.40730	0.01541	8.095	27.33	0.01	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.82120	14.82120	14.95060	14.95060		20.06	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			14.82410	14.82410	14.95360	14.95360		20.08	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.62250	0.00562	4.82190	0.00482	5.623	21.37	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	98.08790	0.09809	82.06710	0.08207	98.088	18.98	0.14	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	35.67100	0.03567	48.47670	0.04848	35.671	25.66	0.05	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	31.88940	0.03189	44.09970	0.04410	31.889	25.95	0.04	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.83000	14.83000	14.95950	14.95950		20.11	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.87080	14.87080	15.00110	15.00110		20.14	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry			14.90650	14.90650	15.03720	15.03720		20.11	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.19560	0.00820	7.25350	0.00725	8.196	19.83	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	134.02630	0.13403	113.65690	0.11366	134.026	18.93	0.16	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	58.52310	0.05852	73.08730	0.07309	58.523	26.49	0.07	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	56.54690	0.05655	70.81100	0.07081	56.547	26.67	0.06	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.90950	14.90950	15.04020	15.04020		20.18	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	94.76560	0.09477	79.15970	0.07916	94.766	18.93	0.12	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	751.05570	0.75106	688.98160	0.68898	751.056	20.43	0.51	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	293.38630	0.29339	339.74900	0.33975	293.386	22.11	0.28	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.94210	14.94210	15.07320	15.07320		20.14	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	700.40610	0.70041	642.13510	0.64214	700.406	20.21	0.48	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	287.99890	0.28800	332.95310	0.33295	287.999	22.37	0.26	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.97190	14.97190	15.10330	15.10330		20.21	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	112.84130	0.11284	93.97320	0.09397	112.841	18.69	0.13	0.00	0	9,615.00

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\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,129.42110	1.12942	1,058.46330	1.05846	1,129.421	21.16	0.60	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	207.63610	0.20764	245.19160	0.24519	207.636	23.32	0.19	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			15.00460	15.00460	15.13630	15.13630		20.22	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.49880	0.01050	9.25260	0.00925	10.499	18.46	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	168.32610	0.16833	141.96600	0.14197	168.326	18.79	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	82.01530	0.08202	101.20190	0.10120	82.015	27.11	0.08	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.05210	15.05210	15.18440	15.18440		20.27	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.06700	15.06700	15.19940	15.19940		20.24	0.00	155,325,703.00	10,309	117,283.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	12.45360	0.01245	11.13590	0.01114	12.454	17.94	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	135.03220	0.13503	113.71230	0.11371	135.032	18.68	0.13	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	159.39240	0.15939	135.33580	0.13534	159.392	18.76	0.15	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	190.82150	0.19082	163.94670	0.16395	190.822	18.83	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	239.18850	0.23919	208.81550	0.20882	239.188	18.94	0.21	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	326.47780	0.32648	290.81470	0.29081	326.478	19.09	0.26	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	398.25400	0.39825	355.79620	0.35580	398.254	19.28	0.30	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	501.86880	0.50187	454.93640	0.45494	501.869	19.56	0.35	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	524.25640	0.52426	476.46290	0.47646	524.256	19.62	0.36	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	585.04110	0.58504	535.05100	0.53505	585.041	19.77	0.39	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	619.29060	0.61929	568.14600	0.56815	619.291	19.85	0.40	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	670.03070	0.67003	617.27430	0.61727	670.031	19.96	0.42	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	728.27500	0.72828	673.78580	0.67379	728.275	20.08	0.44	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	766.63310	0.76663	711.07160	0.71107	766.633	20.16	0.46	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	844.77600	0.84478	921.31140	0.92131	844.776	20.18	0.54	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	777.77600	0.77778	721.91140	0.72191	777.776	20.18	0.46	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	894.73830	0.89474	834.73450	0.83473	894.738	20.44	0.50	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	900.80710	0.90081	840.62580	0.84063	900.807	20.45	0.50	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	686.69390	0.68669	755.53600	0.75554	686.694	20.71	0.46	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,019.69390	1.01969	956.13600	0.95614	1,019.694	20.71	0.54	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	651.86840	0.65187	718.99480	0.71899	651.868	20.84	0.45	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,084.86840	1.08487	1,019.59480	1.01959	1,084.868	20.84	0.55	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,131.63540	1.13164	1,065.05900	1.06506	1,131.635	20.93	0.57	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,207.22960	1.20723	1,138.18690	1.13819	1,207.230	21.10	0.58	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,291.87840	1.29188	1,220.71730	1.22072	1,291.878	21.27	0.60	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	544.79470	0.54479	605.21210	0.60521	544.795	21.35	0.39	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,437.71010	1.43771	1,363.32680	1.36333	1,437.710	21.57	0.63	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,589.02710	1.58903	1,511.60430	1.51160	1,589.027	21.86	0.66	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	431.35510	0.43136	484.78400	0.48478	431.355	22.03	0.32	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,800.19630	1.80020	1,719.71870	1.71972	1,800.196	22.24	0.70	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,848.13370	1.84813	1,766.73350	1.76673	1,848.134	22.32	0.71	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	381.19710	0.38120	431.89400	0.43189	381.197	22.34	0.29	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,977.82080	1.97782	1,894.03880	1.89404	1,977.821	22.53	0.73	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	340.63140	0.34063	388.09990	0.38810	340.631	22.63	0.26	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	317.24870	0.31725	362.76970	0.36277	317.249	22.82	0.25	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	310.89240	0.31089	355.87050	0.35587	310.892	22.87	0.24	0.00	0	100.00

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	16.96	Call	309.32420	0.30932	354.17020	0.35417	309.324	22.88	0.24	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	303.14050	0.30314	347.45200	0.34745	303.140	22.94	0.24	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	236.33470	0.23633	274.51920	0.27452	236.335	23.60	0.19	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	218.56830	0.21857	254.99720	0.25500	218.568	23.81	0.18	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	215.40940	0.21541	251.51580	0.25152	215.409	23.85	0.18	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	190.52170	0.19052	219.75990	0.21976	190.522	24.46	0.16	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	186.40040	0.18640	215.30590	0.21531	186.400	24.59	0.15	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	183.72810	0.18373	212.41590	0.21242	183.728	24.67	0.15	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	182.41250	0.18241	210.99660	0.21100	182.413	24.72	0.15	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	162.65790	0.16266	189.60750	0.18961	162.658	25.42	0.13	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	141.16770	0.14117	166.27420	0.16627	141.168	26.35	0.12	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	137.34390	0.13734	162.11330	0.16211	137.344	26.55	0.11	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	136.51910	0.13652	161.21400	0.16121	136.519	26.59	0.11	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	130.58320	0.13058	154.75280	0.15475	130.583	26.91	0.11	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	126.86860	0.12687	150.70270	0.15070	126.869	27.12	0.10	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	96.90470	0.09690	124.41760	0.12442	96.905	27.12	0.08	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	94.00980	0.09401	120.94710	0.12095	94.010	27.12	0.08	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	90.64110	0.09064	116.89960	0.11690	90.641	27.12	0.08	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	83.20890	0.08321	107.93430	0.10793	83.209	27.12	0.07	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	76.81560	0.07682	100.18020	0.10018	76.816	27.12	0.07	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	73.11060	0.07311	95.66730	0.09567	73.111	27.12	0.07	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	67.02300	0.06702	88.21880	0.08822	67.023	27.12	0.06	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	64.56110	0.06456	85.19400	0.08519	64.561	27.12	0.06	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	45.90180	0.04590	61.99190	0.06199	45.902	27.12	0.04	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	43.05650	0.04306	58.40360	0.05840	43.056	27.12	0.04	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	36.88960	0.03689	50.56970	0.05057	36.890	27.12	0.04	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	35.48350	0.03548	48.77160	0.04877	35.483	27.12	0.03	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.31850	15.31850	15.45360	15.45360		20.35	0.00	3,599,847.50	235	25,395.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	973.06830	0.97307	914.37890	0.91438	973.068	20.27	0.45	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,049.95500	1.04996	990.03600	0.99004	1,049.955	20.43	0.47	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,262.81430	1.26281	1,198.86310	1.19886	1,262.814	20.83	0.52	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,288.96530	1.28897	1,224.49610	1.22450	1,288.965	20.88	0.53	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,019.61900	2.01962	1,942.01090	1.94201	2,019.619	22.18	0.65	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	318.76210	0.31876	358.73130	0.35873	318.762	24.19	0.20	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	317.86480	0.31786	357.55080	0.35755	317.865	24.20	0.20	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	273.35980	0.27336	308.30920	0.30831	273.360	25.18	0.18	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	248.72020	0.24872	282.46160	0.28246	248.720	25.84	0.16	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	111.03470	0.11103	138.47950	0.13848	111.035	26.74	0.08	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.61760	15.61760	15.75650	15.75650		20.51	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	834.44770	0.83445	780.74440	0.78074	834.448	19.65	0.37	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,172.10450	1.17210	1,111.16100	1.11116	1,172.104	20.39	0.45	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,343.14620	1.34315	1,281.08550	1.28109	1,343.146	20.70	0.48	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	583.37860	0.58338	638.06790	0.63807	583.379	23.38	0.29	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	509.61290	0.50961	560.49050	0.56049	509.613	23.94	0.26	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	19.71	Call	409.01710		0.40902		452.18950	0.45219	409.017	25.56	0.21	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.71540		15.71540		15.85360	15.85360		20.89	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.75180		15.75180		15.89130	15.89130		21.20	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.78810		15.78810		15.92900	15.92900		21.38	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.82440		15.82440		15.96670	15.96670		21.37	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.79800		14.79800		14.92690	14.92690		20.04	0.00	443,940.00	30	855.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.06700		15.06700		15.19940	15.19940		20.24	0.00	75,335.00	5	77.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.31850		15.31850		15.45360	15.45360		20.35	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.61760		15.61760		15.75650	15.75650		20.51	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry			19.03090		19.03090		19.18480	19.18480		16.56	0.00	0.00	0	131.00
£ / R	On 08/09/2016	Any day expiry			19.12790		19.12790		19.28150	19.28150		16.53	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,120.43000		2.12043	1,990.49600	1.99050	2,120.430	17.34	0.92	0.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	4.08850		0.00409	5.31720	0.00532	4.089	28.36	0.01	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.17250		19.17250		19.32670	19.32670		16.62	0.00	12,807,230.00	668	64,908.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	437.30120		0.43730	396.88470	0.39688	437.301	16.58	0.41	0.00	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	27.43890		0.02744	35.75880	0.03576	27.439	20.03	0.04	0.00	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	17.06720		0.01707	19.87160	0.01987	17.067	22.89	0.02	0.00	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	10.88170		0.01088	16.21830	0.01622	10.882	27.37	0.01	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.54610		19.54610		19.70560	19.70560		17.78	0.00	117,276.60	6	1,087.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	144.85420		0.14485	136.58880	0.13659	144.854	17.68	0.12	0.00	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	424.20020		0.42420	395.62360	0.39562	424.200	17.31	0.28	0.00	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,227.85020		2.22785	2,122.30590	2.12231	2,227.850	19.04	0.74	0.00	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,614.48980		3.61449	3,483.76780	3.48377	3,614.490	19.88	0.88	0.00	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	66.18480		0.06618	78.45840	0.07846	66.185	20.60	0.06	0.00	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	12.81990		0.01282	15.20180	0.01520	12.820	21.06	0.01	0.00	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.90010		19.90010		20.06430	20.06430		18.77	0.00	0.00	0	302.00
£ / R	On 25/04/2017	Any day expiry			20.08550		20.08550		20.24920	20.24920		19.18	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.32110		20.32110		20.48750	20.48750			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.56600		20.56600		20.72280	20.72280		19.81	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14735		0.14735		0.14840	0.14840		19.94	0.00	2,357.55	16	749.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15059		0.15059		0.15166	0.15166		19.63	0.00	0.00	0	7,469.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15369		0.15369		0.15476	0.15476		19.60	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15741		0.15741		0.15851	0.15851		19.72	0.00	0.00	0	0.00
€ / R	On 13/07/2016	Any day expiry			16.10370		16.10370		16.31430	16.31430		18.21	0.00	0.00	0	136.00
€ / R	On 29/07/2016	Any day expiry			16.16460		16.16460		16.37560	16.37560		18.19	0.00	0.00	0	65.00
€ / R	On 15/08/2016	Any day expiry			16.23200		16.23200		16.44420	16.44420		18.14	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.36680		16.36680		16.58010	16.58010		18.48	0.00	8,625,303.60	527	47,447.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	313.74400		0.31374	414.77640	0.41478	313.744	19.35	0.35	0.00	0.00	0	700.00
€ / R	On 30/09/2016	Any day expiry			16.40990		16.40990		16.62390	16.62390		18.55	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.72380		16.72380		16.94350	16.94350		18.91	0.00	0.00	0	17,915.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	950.23010		0.95023	869.30910	0.86931	950.230	19.13	0.51	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	76.09100		0.07609	100.63250	0.10063	76.091	25.24	0.07	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			17.06590		17.06590	17.28820	17.28820		19.20	0.00	0.00	0	5,000.00	
€ / R	On 19/06/2017	Foreign Exchange Future			17.47390		17.47390	17.70180	17.70180		19.45	0.00	0.00	0	77,291.00	
€ / R	On 18/09/2017	Foreign Exchange Future			17.63070		17.63070	17.85710	17.85710		19.82	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			98.78492		98.78492	99.08476	99.08476				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.90144		95.90144	96.20929	96.20929				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.68618		94.68618	95.00422	95.00422				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.75199		96.75199	97.08258	97.08258				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.07748		100.07748	100.08030	100.08030				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.04540		100.04540	100.05186	100.05186				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.70300		99.70300	99.71359	99.71359				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.79291		99.79291	99.80895	99.80895				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.12202		100.12202	100.14288	100.14288				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.45496		99.45496	99.48377	99.48377				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.19271		99.19271	99.20758	99.20758				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.31804		99.31804	99.33385	99.33385				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.42097		98.42097	98.62182	98.62182				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.78282		97.78282	98.00360	98.00360				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.10815		97.10815	97.34632	97.34632				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.40329		97.40329	97.65309	97.65309				0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			493.66400		493.66400	492.84800	492.84800				0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			503.11500		503.11500	502.28800	502.28800				0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			574.28100		574.28100	572.40200	572.40200				0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			585.27500		585.27500	583.36600	583.36600				0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			522.27900		522.27900	520.17600	520.17600				0.00	0.00	0	728.00
ALBI	On 03/11/2016	Index Future			532.27800		532.27800	530.14000	530.14000				0.00	0.00	0	12.00
ALBI	On 02/02/2017	Index Future			542.84800		542.84800	540.67200	540.67200				0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.14450		11.14450	11.17180	11.17180		14.48	0.00	278,612.50	25	8,448.00	
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.31320		11.31320	11.34120	11.34120		14.57	0.00	0.00	0	381.00	
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.47210		11.47210	11.49980	11.49980		15.09	0.00	80,304.70	7	2,930.00	
AU\$ / R	On 19/06/2017	Foreign Exchange Future			11.66220		11.66220	11.68930	11.68930		15.59	0.00	0.00	0	0.00	
AU\$ / R	On 18/09/2017	Foreign Exchange Future			11.70560		11.70560	11.72920	11.72920		16.19	0.00	0.00	0	0.00	
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.30830		11.30830	11.55190	11.55190		15.56	0.00	0.00	0	0.00	
CAD/ R	On 19/12/2016	Foreign Exchange Future			11.51520		11.51520	11.76390	11.76390		15.72	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 13/03/2017	Foreign Exchange Future	11.71040		11.71040		11.96290	11.96290		16.04	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.09420		15.09420		15.33270	15.33270		18.64	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.45180		15.45180		15.69640	15.69640		19.66	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.78960		15.78960		16.03860	16.03860		20.37	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.20190		2.20190		2.22280	2.22280		18.54	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.23250		2.23250		2.25360	2.25360		18.64	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.25930		2.25930		2.28060	2.28060		18.99	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.20100		2.20100		2.22780	2.22780		18.37	0.00	0.00	0	132.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.24960		2.24960		2.27710	2.27710		18.64	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	10.25844		80.97311		10.31486	80.60037			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future	10.33118		78.71411		10.38927	78.33525			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.40126		80.27779		10.46117	79.89201			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	10.37798		85.70569		10.45962	85.08618			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.44836		83.06631		10.53248	82.43603			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	520.11600		520.11600		518.21600	518.21600			0.00	0.00	0	448.00
GOVI	On 03/11/2016	GOVI	530.07400		530.07400		528.14200	528.14200			0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI	540.60000		540.60000		538.63500	538.63500			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.90900		1.90900		1.92540	1.92540		19.65	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.94480		1.94480		1.96150	1.96150		19.94	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.97730	1.97730		1.99430	1.99430		19.76	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.93388	127.93388		127.91946	127.91946			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future		130.36464	130.36464		130.35130	130.35130			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		108.53056	108.53056		109.13468	109.13468			0.00	48,187,568.64	444	4,353.00
I2033	On 03/11/2016	Bond Future		109.57575	109.57575		110.19261	110.19261			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/08/2016	Bond Future		134.70779	134.70779		134.69207	134.69207			0.00	23,439,155.46	174	21,368.00
I2038	On 03/11/2016	Bond Future		137.26722	137.26722		137.25283	137.25283			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		134.65852	134.65852		135.80168	135.80168			0.00	121,192,668.00	900	17,314.00
I2046	On 03/11/2016	Bond Future		135.71483	135.71483		136.88111	136.88111			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		143.51691	143.51691		145.05262	145.05262			0.00	143,516,910.00	1,000	21,635.00
I2050	On 03/11/2016	Bond Future		146.24358	146.24358		147.81011	147.81011			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		248.22000	248.22000		248.65800	248.65800			0.00	0.00	0	1,059.00
IGOV	On 03/11/2016	Index Future		252.98700	252.98700		253.43600	253.43600			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		258.02600	258.02600		258.48600	258.48600			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		672.48900	672.48900		673.18500	673.18500			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		685.32000	685.32000		686.03000	686.03000			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		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.52000	92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.56000	92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.62000	92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.66000	92.34000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.72000	92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.76000	92.24000		7.76000	92.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.80000	92.20000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.85000	92.15000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.98000	92.02000		7.98000	92.02000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 19/09/2016	Foreign Exchange Future			0.14430		0.14430		0.14570	0.14570			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14520		0.14520		0.14520	0.14520			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14510		0.14510		0.14560	0.14560			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05130		0.05130		0.05170	0.05170			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05090		0.05090		0.05140	0.05140			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.05050		0.05050		0.05110	0.05110			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.74910		10.74910		10.74100	10.74100		15.50	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.89740		10.89740		10.88990	10.88990		15.70	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			11.03770		11.03770		11.03020	11.03020		16.40	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.35850		1.35850		1.36880	1.36880			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.37150		1.37150		1.38200	1.38200			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.38360		1.38360		1.39410	1.39410			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10600		1.10600		1.11070	1.11070			0.00	0.00	0	13,073.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11000		1.11000		1.11470	1.11470			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11410		1.11410		1.11870	1.11870			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.71311		113.44669		8.76420	113.07574		9.58	0.00	92,005,265.59	811	96,020.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,741.93000		1.74193		1,536.04000	1.53604	1,741.930	9.64	0.64	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,977.94000		1.97794		1,754.61000	1.75461	1,977.940	9.67	0.68	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	284.71000		0.28471		370.94000	0.37094	284.710	9.79	0.17	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	182.48000		0.18248		244.85000	0.24485	182.480	9.85	0.12	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	144.33000		0.14433		196.65000	0.19665	144.330	9.88	0.10	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	4,275.88000		4.27588		3,948.42000	3.94842	4,275.880	9.91	0.92	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	4,595.62000		4.59562		4,260.50000	4.26050	4,595.620	9.94	0.93	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	68.06000		0.06806		97.31000	0.09731	68.060	9.97	0.05	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	22.39000		0.02239		34.29000	0.03429	22.390	10.09	0.02	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	1.44000		0.00144		2.61000	0.00261	1.440	10.18	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.74890		115.59523		8.80182	115.21845		9.28	0.00	0.00	0	1,253.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,362.56000		4.36256		4,110.52000	4.11052	4,362.560	9.55	0.70	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,369.90000		5.36990		5,089.97000	5.08997	5,369.900	9.66	0.77	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	526.15000		0.52615		593.20000	0.59320	526.150	9.82	0.15	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	477.96000		0.47796		540.13000	0.54013	477.960	9.85	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
R197	On 04/08/2016	Bond Future			299.47663		299.47663		299.44331	299.44331			0.00	9,283,775.53	31	1,608.00
R197	On 03/11/2016	Bond Future			305.16651		305.16651		305.13576	305.13576			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future	249.46889		249.46889		249.44063	249.44063		8.51	0.00	62,117,753.61	249	37,066.00
R202	On 03/11/2016	Bond Future	254.20872		254.20872		254.18249	254.18249			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	8.47230		99.84960		8.51845	99.62643		7.00	0.00	0.00	0	11,610.00
R2023	On 03/11/2016	Bond Future	8.50928		97.80957		8.55754	97.58317		7.02	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future	8.53734		99.75236		8.58800	99.52224		6.77	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	7.51429		104.06755		7.53028	104.05088		1.16	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future	7.44521		101.86674		7.46470	101.85084		0.94	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	7.21393		103.89023		7.24044	103.87482		0.66	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	9.12003		91.62514		9.17112	91.25822			0.00	0.00	0	27,010.00
R2030	On 03/11/2016	Bond Future	9.16001		93.36060		9.21260	92.98770			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	9.24513		94.81163		9.29618	94.41991		12.91	0.00	0.00	0	13,640.00
R2032	On 03/11/2016	Bond Future	9.28891		92.44844		9.34141	92.05037		13.21	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.32684		94.28502		9.38090	93.87974		12.97	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	9.32933		99.95038		9.38538	99.47691			0.00	0.00	0	4,572.00
R2035	On 03/11/2016	Bond Future	9.37372		97.34161		9.43132	96.86024			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	9.38508		92.23768		9.45126	91.68066		14.98	0.00	0.00	0	41,219.00
R2037	On 03/11/2016	Bond Future	9.42617		93.98468		9.49411	93.41817		14.70	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.46224		91.59485		9.53208	91.01783		15.14	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	7.89139		101.30764		7.91774	101.25171		2.63	0.00	0.00	0	33,282.00
R204	On 03/11/2016	Bond Future	7.90595		103.22624		7.93509	103.17034		2.32	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future	7.88579		101.23481		7.91868	101.17859		2.12	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future	9.43507		96.15773		9.50628	95.51553		15.64	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future	9.47626		97.97904		9.54937	97.32560		15.35	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.46471		93.27650		9.54095	92.58301		16.34	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future			9.50498		95.04324		9.58320	94.33764		16.05	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future			9.54058		92.54928		9.62092	91.83035		16.56	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			9.44843		96.87749		9.52458	96.16718		16.17	0.00	0.00	0	59,008.00
R2048	On 03/11/2016	Bond Future			9.49002		94.27388		9.56817	93.55109		16.64	0.00	0.00	0	1,529.00
R2048	On 02/02/2017	Bond Future			9.52783		96.14647		9.60810	95.41009		16.38	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			8.10747		97.98044		8.14903	97.86010		3.96	0.00	0.00	0	74,935.00
R207	On 02/02/2017	Bond Future			8.13732		98.17573		8.18606	98.05248		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,276.94000		2.27694	2,184.23000	2.18423	2,276.940	3.54	0.78	0.00	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			8.25840		96.70351		8.29971	96.55252		5.27	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.29129		95.13230		8.33503	94.97949		5.07	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future			8.30992		97.02208		8.35650	96.86698		4.76	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			9.27832		75.09868		9.33429	74.70456		14.85	0.00	0.00	0	55,153.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,687.96000		1.68796	1,476.12000	1.47612	1,687.960	14.99	0.62	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,637.36000		2.63736	2,359.20000	2.35920	2,637.360	15.17	0.77	0.00	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	281.73000		0.28173	370.00000	0.37000	281.730	15.26	0.17	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	16.52000		0.01652	26.04000	0.02604	16.520	15.74	0.01	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	8,502.94000		8.50294	8,110.58000	8.11058	8,502.940	15.74	1.00	0.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.31679		73.37036		9.37417	72.96962		15.25	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	591.47000		0.59147	665.84000	0.66584	591.470	16.15	0.16	0.00	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.35002		74.82795		9.40890	74.41978		15.07	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 04/08/2016	Bond Future		189.39409	189.39409		189.37302	189.37302			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future		190.71559	190.71559		190.69597	190.69597			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		139.86750	139.86750		139.85330	139.85330			0.00	139,867.50	1	62.00
R211	On 03/11/2016	Bond Future		142.52498	142.52498		142.51200	142.51200			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		146.25052	146.25052		146.23394	146.23394			0.00	146,250.52	1	4,218.00
R212	On 03/11/2016	Bond Future		149.02924	149.02924		149.01396	149.01396			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		9.15847	85.92701		9.20945	85.57271		12.64	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future		9.20011	84.00371		9.25252	83.64360		12.94	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future		9.23708	85.67231		9.29105	85.30570		12.75	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		9.36772	75.49328		9.44887	74.89809		15.64	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	27.97000	0.02797	18.69000	0.01869	27.970	15.17	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,041.68000	1.04168	820.03000	0.82003	1,041.680	15.54	0.45	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	6,410.18000	6.41018	5,836.22000	5.83622	6,410.180	16.37	0.98	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	12,242.57000	12.24257	11,647.44000	11.64744	12,242.570	16.55	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future		9.40705	73.62602		9.49027	73.02028		16.08	0.00	0.00	0	3,395.00
R214	On 02/02/2017	Bond Future		9.44251	75.08841		9.52791	74.47131		15.86	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		25,729.37000	25,729.37000		25,995.24000	25,995.24000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future		26,218.19000	26,218.19000		26,490.56000	26,490.56000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		10.99140	10.99140		11.06680	11.06680		16.61	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		11.18260	11.18260		11.26050	11.26050		16.73	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.01170	5.01170		5.00070	5.00070		14.12	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		5.00930	5.00930		4.99460	4.99460		14.16	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.40880	1.40880		1.45940	1.45940			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.35430	1.35430		1.39850	1.39850			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.30320	1.30320		1.34520	1.34520			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											1,014,473,307.30	37,948	3,511,975.00
Grand Total:											1,014,473,307.30	37,948	3,511,975.00