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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/07/2016

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	14.45540	14.45540		14.59710	14.59710		20.92	0.00	0.00	0	0.00	
\$ / R	On 12/07/2016	Any day expiry	14.24	Put	11.45500	0.01145	21.15260	0.02115	11.455	24.83	0.12	0.00	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	14.78	Put	329.06300	0.32906	232.95510	0.23296	329.063	26.21	0.95	0.00	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.00	Put	545.27160	0.54527	422.65800	0.42266	545.272	29.75	0.99	0.00	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	1,084.61980	1.08462	945.12760	0.94513	1,084.620	39.73	1.00	0.00	0	6,000.00
\$ / R	On 15/07/2016	Any day expiry			14.45840	14.45840	14.60320	14.60320		20.62	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry			14.48780	14.48780	14.63310	14.63310		19.51	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	15.15	Put	702.98190	0.70298	596.54530	0.59655	702.982	20.66	0.86	0.00	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry			14.49070	14.49070	14.63600	14.63600		19.70	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,112.63080	2.11263	1,969.81110	1.96981	2,112.631	29.12	0.99	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	0.33730	0.00034	0.65930	0.00066	0.337	36.36	0.00	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.49360	14.49360	14.63900	14.63900		19.87	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.10260	0.00010	0.10730	0.00011	0.103	29.74	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	17.00540	0.01701	14.25720	0.01426	17.005	21.96	0.06	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	1.84920	0.00185	2.85160	0.00285	1.849	31.46	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	1.25080	0.00125	1.89910	0.00190	1.251	33.10	0.00	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		14.49660	14.49660	14.64200	14.64200		20.00	0.00	0.00	0	265.00	
\$ / R		On 29/07/2016	Any day expiry		14.49950	14.49950	14.64490	14.64490		20.13	0.00	5,570,757.50	381	1,541.00	
\$ / R		On 01/08/2016	Any day expiry		14.50820	14.50820	14.65380	14.65380		19.84	0.00	0.00	0	0.00	
\$ / R		On 01/08/2016	Any day expiry	14.52	Put	281.97360	0.28197	229.58070	0.22958	281.974	19.88	0.50	0.00	0	18,400.00
\$ / R		On 01/08/2016	Any day expiry	14.68	Call	204.45420	0.20445	284.01520	0.28402	204.454	20.20	0.41	0.00	0	18,400.00
\$ / R		On 05/08/2016	Any day expiry		14.51990	14.51990	14.66560	14.66560		20.12	0.00	0.00	0	1,713.00	
\$ / R		On 11/08/2016	Any day expiry		14.53740	14.53740	14.68340	14.68340		20.13	0.00	0.00	0	0.00	
\$ / R		On 11/08/2016	Any day expiry	12.70	Put	5.53710	0.00554	4.12450	0.00412	5.537	22.01	0.02	0.00	0	2,000.00
\$ / R		On 11/08/2016	Any day expiry	15.52	Call	79.64040	0.07964	114.47380	0.11447	79.640	22.24	0.16	0.00	0	2,000.00
\$ / R		On 15/08/2016	Any day expiry		14.54900	14.54900	14.69520	14.69520		19.95	0.00	20,346,900.00	1,400	2,046.00	
\$ / R		On 16/08/2016	Any day expiry		14.55190	14.55190	14.69810	14.69810		19.99	0.00	0.00	0	0.00	
\$ / R		On 16/08/2016	Any day expiry	15.81	Call	64.04330	0.06404	92.06010	0.09206	64.043	22.56	0.13	0.00	0	10,000.00
\$ / R		On 17/08/2016	Any day expiry		14.55480	14.55480	14.70110	14.70110		20.02	0.00	0.00	0	0.00	
\$ / R		On 17/08/2016	Any day expiry	15.84	Put	1,349.85560	1.34986	1,231.36130	1.23136	1,349.856	22.63	0.87	0.00	0	5,000.00
\$ / R		On 17/08/2016	Any day expiry	17.39	Call	5.25890	0.00526	8.74730	0.00875	5.259	24.80	0.01	0.00	0	5,000.00
\$ / R		On 18/08/2016	Any day expiry		14.55770	14.55770	14.70400	14.70400		20.05	0.00	0.00	0	0.00	
\$ / R		On 18/08/2016	Any day expiry	16.01	Call	53.21290	0.05321	76.91560	0.07692	53.213	22.95	0.11	0.00	0	5,000.00
\$ / R		On 23/08/2016	Any day expiry		14.57220	14.57220	14.71870	14.71870		19.93	0.00	0.00	0	0.00	
\$ / R		On 26/08/2016	Any day expiry		14.58090	14.58090	14.72760	14.72760		20.01	0.00	0.00	0	0.00	
\$ / R		On 26/08/2016	Any day expiry	11.80	Put	2.34520	0.00235	2.19630	0.00220	2.345	23.99	0.01	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	13.50	Put	62.44860	0.06245	50.54020	0.05054	62.449	19.26	0.12	0.00	0	150.00
\$ / R		On 26/08/2016	Any day expiry	17.70	Call	7.38140	0.00738	13.04210	0.01304	7.381	25.05	0.02	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	17.93	Call	5.76110	0.00576	9.98390	0.00998	5.761	25.59	0.01	0.00	0	150.00
\$ / R		On 29/08/2016	Any day expiry		14.58960	14.58960	14.73640	14.73640		19.88	0.00	0.00	0	3,367.00	
\$ / R		On 31/08/2016	Any day expiry		14.59540	14.59540	14.74230	14.74230		19.94	0.00	103,612.60	7	13.00	
\$ / R		On 06/09/2016	Any day expiry		14.61280	14.61280	14.75990	14.75990		19.84	0.00	0.00	0	0.00	
\$ / R		On 08/09/2016	Any day expiry		14.61860	14.61860	14.76580	14.76580		19.88	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry		14.62150	14.62150	14.76880	14.76880		19.91	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry	15.00	Call	327.41500	0.32742	398.57990	0.39858	327.415	20.62	0.40	0.00	0	133.00
\$ / R		On 09/09/2016	Any day expiry	16.50	Call	68.77440	0.06877	92.76050	0.09276	68.774	23.21	0.11	0.00	0	121.00
\$ / R		On 13/09/2016	Any day expiry		14.63310	14.63310	14.78050	14.78050		19.91	0.00	0.00	0	0.00	
\$ / R		On 13/09/2016	Any day expiry	14.95	Put	679.17200	0.67917	605.81360	0.60581	679.172	20.44	0.58	0.00	0	1,000.00
\$ / R		On 13/09/2016	Any day expiry	18.71	Call	6.75330	0.00675	9.62350	0.00962	6.753	25.66	0.01	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		14.63880	14.63880	14.78630	14.78630		19.96	0.00	0.00	0	259.00	
\$ / R		On 19/09/2016	Foreign Exchange Future		14.65030	14.65030	14.79800	14.79800		19.90	0.00	606,756,824.80	41,416	630,693.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.24	Put	63.63510	0.06364	53.16020	0.05316	63.635	19.07	0.11	0.00	0	405.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.56	Put	112.11130	0.11211	94.56940	0.09457	112.111	19.04	0.17	0.00	0	20,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.68	Put	137.04230	0.13704	116.27810	0.11628	137.042	19.07	0.19	0.00	0	7,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.70	Put	141.56370	0.14156	120.22830	0.12023	141.564	19.08	0.20	0.00	0	2,240.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.78	Put	160.72910	0.16073	137.02440	0.13702	160.729	19.10	0.22	0.00	0	7,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.00	Call	873.18310	0.87318	989.92630	0.98993	873.183	19.17	0.72	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.20	Put	295.35420	0.29535	256.63220	0.25663	295.354	19.36	0.34	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.50	Put	430.42210	0.43042	378.88880	0.37889	430.422	19.72	0.44	0.00	0	47,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Call	532.31090	0.53231	624.06160	0.62406	532.311	19.84	0.53	3,951,603.75	500	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	482.01090	0.48201	426.06160	0.42606	482.011	19.84	0.47	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	523.01540	0.52302	613.87710	0.61388	523.015	19.86	0.53	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	537.48240	0.53748	476.39280	0.47639	537.482	19.99	0.50	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	479.38880	0.47939	564.83410	0.56483	479.389	20.02	0.50	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	572.67180	0.57267	508.08680	0.50809	572.672	20.09	0.52	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	427.78890	0.42779	0.00000	0.00000	427.789	20.25	0.46	6,787,752.09	1,000	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	374.31900	0.37432	446.46470	0.44646	374.319	20.51	0.41	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	724.01900	0.72402	648.46470	0.64846	724.019	20.51	0.59	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	285.00950	0.28501	345.05600	0.34506	285.010	21.03	0.34	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,165.54390	1.16554	1,067.21310	1.06721	1,165.544	21.55	0.73	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,246.26260	1.24626	1,144.83840	1.14484	1,246.263	21.72	0.75	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	169.14140	0.16914	210.79390	0.21079	169.141	22.00	0.22	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	148.25900	0.14826	186.18890	0.18619	148.259	22.24	0.20	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	144.12910	0.14413	181.29830	0.18130	144.129	22.29	0.19	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	102.51970	0.10252	131.47000	0.13147	102.520	22.89	0.14	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	91.35650	0.09136	117.85340	0.11785	91.356	23.08	0.13	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	80.64400	0.08064	104.69950	0.10470	80.644	23.28	0.12	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	79.11250	0.07911	102.81100	0.10281	79.113	23.31	0.11	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	76.13890	0.07614	99.13990	0.09914	76.139	23.38	0.11	1,301,042.00	800	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	57.19730	0.05720	75.54630	0.07555	57.197	23.85	0.09	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	35.77140	0.03577	48.33080	0.04833	35.771	24.63	0.06	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	29.75140	0.02975	40.54690	0.04055	29.751	24.94	0.05	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	3.53760	0.00354	8.09470	0.00809	3.538	26.06	0.01	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.67330	14.67330	14.82120	14.82120		19.94	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			14.67610	14.67610	14.82410	14.82410		19.96	0.00	7,340,250.00	500	400.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.73160	0.00573	5.62250	0.00562	5.732	21.01	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	115.72100	0.11572	98.08790	0.09809	115.721	19.05	0.16	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	26.37900	0.02638	35.67100	0.03567	26.379	25.71	0.04	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	23.18330	0.02318	31.88940	0.03189	23.183	25.94	0.03	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.68190	14.68190	14.83000	14.83000		20.00	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.72220	14.72220	14.87080	14.87080		20.04	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry			14.75740	14.75740	14.90650	14.90650		20.08	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.39740	0.00840	8.19560	0.00820	8.397	19.45	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	155.39500	0.15540	134.02630	0.13403	155.395	19.01	0.18	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	47.49010	0.04749	58.52310	0.05852	47.490	26.65	0.06	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	45.84980	0.04585	56.54690	0.05655	45.850	26.83	0.05	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.76030	14.76030	14.90950	14.90950		20.08	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	108.92670	0.10893	94.76560	0.09477	108.927	18.91	0.14	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	825.66090	0.82566	751.05570	0.75106	825.661	20.57	0.55	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	249.97370	0.24997	293.38630	0.29339	249.974	22.26	0.25	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.79260	14.79260	14.94210	14.94210		20.10	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	769.79440	0.76979	700.40610	0.70041	769.794	20.33	0.51	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	246.40490	0.24640	287.99890	0.28800	246.405	22.48	0.24	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.82200	14.82200	14.97190	14.97190		20.11	0.00	0.00	0	0.00

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\$ / R	On 17/11/2016	Any day expiry	13.26	Put	130.83100	0.13083	112.84130	0.11284	130.831	18.78	0.15	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,217.88400	1.21788	1,129.42110	1.12942	1,217.884	21.28	0.63	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	176.25110	0.17625	207.63610	0.20764	176.251	23.41	0.17	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.85430	14.85430	15.00460	15.00460		20.11	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	14.15380	0.01415	10.49880	0.01050	14.154	18.85	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	193.63590	0.19364	168.32610	0.16833	193.636	18.92	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	67.59750	0.06760	82.01530	0.08202	67.598	27.11	0.07	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.90130	14.90130	15.05210	15.05210		20.17	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.91590	14.91590	15.06700	15.06700		20.13	0.00	47,104,412.20	3,158	116,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	12.70790	0.01271	12.45360	0.01245	12.708	17.54	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	155.37050	0.15537	135.03220	0.13503	155.370	18.80	0.15	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	183.17060	0.18317	159.39240	0.15939	183.171	18.90	0.17	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	217.69210	0.21769	190.82150	0.19082	217.692	18.96	0.20	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	270.44980	0.27045	239.18850	0.23919	270.450	19.05	0.23	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	364.80330	0.36480	326.47780	0.32648	364.803	19.17	0.29	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	442.01080	0.44201	398.25400	0.39825	442.011	19.36	0.33	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	552.78710	0.55279	501.86880	0.50187	552.787	19.63	0.38	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	576.62030	0.57662	524.25640	0.52426	576.620	19.69	0.39	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	641.16150	0.64116	585.04110	0.58504	641.162	19.83	0.42	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	677.43310	0.67743	619.29060	0.61929	677.433	19.91	0.43	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	731.05080	0.73105	670.03070	0.67003	731.051	20.02	0.45	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	792.51500	0.79251	728.27500	0.72828	792.515	20.15	0.47	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	833.39290	0.83339	766.63310	0.76663	833.393	20.24	0.49	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	845.25270	0.84525	777.77600	0.77778	845.253	20.26	0.49	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	761.15270	0.76115	844.77600	0.84478	761.153	20.26	0.51	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	968.12190	0.96812	894.73830	0.89474	968.122	20.53	0.53	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	974.46580	0.97447	900.80710	0.90081	974.466	20.54	0.53	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,098.39370	1.09839	1,019.69390	1.01969	1,098.394	20.79	0.56	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	614.29370	0.61429	686.69390	0.68669	614.294	20.79	0.44	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	582.03770	0.58204	651.86840	0.65187	582.038	20.92	0.42	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,166.13770	1.16614	1,084.86840	1.08487	1,166.138	20.92	0.58	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,214.68080	1.21468	1,131.63540	1.13164	1,214.681	21.01	0.59	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,293.05180	1.29305	1,207.22960	1.20723	1,293.052	21.17	0.61	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,380.63150	1.38063	1,291.87840	1.29188	1,380.631	21.35	0.63	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	483.63530	0.48364	544.79470	0.54479	483.635	21.43	0.36	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,531.11490	1.53111	1,437.71010	1.43771	1,531.115	21.65	0.66	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,686.78940	1.68679	1,589.02710	1.58903	1,686.789	21.94	0.69	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	380.27200	0.38027	431.35510	0.43136	380.272	22.10	0.30	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,903.08150	1.90308	1,800.19630	1.80020	1,903.081	22.31	0.72	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,952.05170	1.95205	1,848.13370	1.84813	1,952.052	22.38	0.73	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	334.35580	0.33436	381.19710	0.38120	334.356	22.41	0.27	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,084.39310	2.08439	1,977.82080	1.97782	2,084.393	22.58	0.75	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	297.37570	0.29738	340.63140	0.34063	297.376	22.68	0.24	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	276.12760	0.27613	317.24870	0.31725	276.128	22.86	0.23	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	270.35870	0.27036	310.89240	0.31089	270.359	22.91	0.22	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	268.93690	0.26894	309.32420	0.30932	268.937	22.92	0.22	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	263.33270	0.26333	303.14050	0.30314	263.333	22.97	0.22	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	203.05640	0.20306	236.33470	0.23633	203.056	23.61	0.17	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	187.12450	0.18712	218.56830	0.21857	187.125	23.81	0.16	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	184.29480	0.18429	215.40940	0.21541	184.295	23.84	0.16	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	162.20550	0.16221	190.52170	0.19052	162.205	24.44	0.14	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	158.56760	0.15857	186.40040	0.18640	158.568	24.56	0.14	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	156.20650	0.15621	183.72810	0.18373	156.206	24.65	0.14	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	155.04780	0.15505	182.41250	0.18241	155.048	24.69	0.13	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	137.64530	0.13765	162.65790	0.16266	137.645	25.37	0.12	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	118.78990	0.11879	141.16770	0.14117	118.790	26.29	0.10	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	115.44360	0.11544	137.34390	0.13734	115.444	26.47	0.10	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	114.72040	0.11472	136.51910	0.13652	114.720	26.52	0.10	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	109.53250	0.10953	130.58320	0.13058	109.533	26.83	0.09	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	106.26680	0.10627	126.86860	0.12687	106.267	27.03	0.09	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	80.28160	0.08028	96.90470	0.09690	80.282	27.03	0.07	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	77.78870	0.07779	94.00980	0.09401	77.789	27.03	0.07	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	74.89170	0.07489	90.64110	0.09064	74.892	27.03	0.07	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	68.51590	0.06852	83.20890	0.08321	68.516	27.03	0.06	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	63.04990	0.06305	76.81560	0.07682	63.050	27.03	0.06	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	59.89060	0.05989	73.11060	0.07311	59.891	27.03	0.06	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	54.71390	0.05471	67.02300	0.06702	54.714	27.03	0.05	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	52.62580	0.05263	64.56110	0.06456	52.626	27.03	0.05	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	36.91360	0.03691	45.90180	0.04590	36.914	27.03	0.04	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	34.53810	0.03454	43.05650	0.04306	34.538	27.03	0.03	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	29.41180	0.02941	36.88960	0.03689	29.412	27.03	0.03	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	28.24750	0.02825	35.48350	0.03548	28.248	27.03	0.03	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.16440		15.16440	15.16440	15.31850	15.31850		20.22	0.00	90,789,262.80	5,987	30,615.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,041.24310	1.04124	973.06830	0.97307	1,041.243	20.32	0.48	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,120.86970	1.12087	1,049.95500	1.04996	1,120.870	20.47	0.50	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,341.11710	1.34112	1,262.81430	1.26281	1,341.117	20.88	0.55	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,368.10980	1.36811	1,288.96530	1.28897	1,368.110	20.93	0.55	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,117.81190	2.11781	2,019.61900	2.01962	2,117.812	22.22	0.68	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	281.78300	0.28178	318.76210	0.31876	281.783	24.13	0.19	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	280.95390	0.28095	317.86480	0.31786	280.954	24.15	0.19	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	240.09120	0.24009	273.35980	0.27336	240.091	25.09	0.16	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	217.53070	0.21753	248.72020	0.24872	217.531	25.73	0.15	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	94.23300	0.09423	111.03470	0.11103	94.233	26.60	0.07	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.45960		15.45960	15.45960	15.61760	15.61760		20.36	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	890.49090	0.89049	834.44770	0.83445	890.491	19.68	0.39	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,240.51030	1.24051	1,172.10450	1.17210	1,240.510	20.42	0.47	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,416.49210	1.41649	1,343.14620	1.34315	1,416.492	20.72	0.50	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	533.89200	0.53389	583.37860	0.58338	533.892	23.39	0.28	0.00	0	1,297.00

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	18.65	Call	464.57340		0.46457	509.61290	0.50961	464.573	23.93	0.24	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	370.45700		0.37046	409.01710	0.40902	370.457	25.52	0.20	0.00	0	3,155.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			15.55900		15.55900	15.71540	15.71540		20.73	0.00	0.00	0	2,700.00	
\$ / R	On 18/12/2017	Foreign Exchange Future			15.59520		15.59520	15.75180	15.75180		21.04	0.00	0.00	0	70.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			15.63130		15.63130	15.78810	15.78810		21.20	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			15.66750		15.66750	15.82440	15.82440		21.19	0.00	0.00	0	70.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.65030		14.65030	14.79800	14.79800		19.90	0.00	146,503.00	10	850.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.91590		14.91590	15.06700	15.06700		20.13	0.00	0.00	0	77.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.16440		15.16440	15.31850	15.31850		20.22	0.00	0.00	0	53.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.45960		15.45960	15.61760	15.61760		20.36	0.00	0.00	0	0.00	
£ / R	On 15/08/2016	Any day expiry			18.89280		18.89280	19.03090	19.03090		16.47	0.00	0.00	0	131.00	
£ / R	On 08/09/2016	Any day expiry			18.98870		18.98870	19.12790	19.12790		16.31	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,238.02480		2.23802	2,120.43000	2.12043	2,238.025	16.49	0.95	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	3.42290		0.00342	4.08850	0.00409	3.423	29.15	0.01	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			19.03280		19.03280	19.17250	19.17250		16.38	0.00	20,764,784.80	1,091	64,973.00	
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	477.94620		0.47795	437.30120	0.43730	477.946	16.35	0.45	0.00	0	15,000.00	
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	22.49780		0.02250	27.43890	0.02744	22.498	20.50	0.03	0.00	0	500.00	
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	13.85660		0.01386	17.06720	0.01707	13.857	23.35	0.02	0.00	0	10,000.00	
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	7.43880		0.00744	10.88170	0.01088	7.439	27.25	0.01	0.00	0	800.00	
£ / R	On 19/12/2016	Foreign Exchange Future			19.40400		19.40400	19.54610	19.54610		17.46	0.00	6,170,472.00	318	1,000.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	149.84670		0.14985	144.85420	0.14485	149.847	17.37	0.13	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	445.96020		0.44596	424.20020	0.42420	445.960	17.03	0.30	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,320.44470		2.32044	2,227.85020	2.22785	2,320.445	18.86	0.77	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,729.30170		3.72930	3,614.48980	3.61449	3,729.302	19.63	0.89	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	63.08230		0.06308	66.18480	0.06618	63.082	21.14	0.06	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	16.05300		0.01605	12.81990	0.01282	16.053	22.35	0.02	0.00	0	783.00	
£ / R	On 13/03/2017	Foreign Exchange Future			19.75570		19.75570	19.90010	19.90010		18.43	0.00	1,027,296.40	52	250.00	
£ / R	On 25/04/2017	Any day expiry			19.93930		19.93930	20.08550	20.08550		18.82	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			20.17500		20.17500	20.32110	20.32110			0.00	0.00	0	9,525.00	
£ / R	On 18/12/2017	Foreign Exchange Future			20.42160		20.42160	20.56600	20.56600		19.41	0.00	0.00	0	520.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14313		0.14313	0.14735	0.14735		20.96	0.00	121,656.25	850	843.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14627		0.14627	0.15059	0.15059		20.35	0.00	0.00	0	7,469.00	
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14927		0.14927	0.15369	0.15369		20.31	0.00	0.00	0	1,490.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15289		0.15289	0.15741	0.15741		20.48	0.00	0.00	0	0.00	
€ / R	On 13/07/2016	Any day expiry			15.97370		15.97370	16.10370	16.10370		17.70	0.00	0.00	0	136.00	
€ / R	On 29/07/2016	Any day expiry			16.03000		16.03000	16.16460	16.16460		18.30	0.00	0.00	0	65.00	
€ / R	On 15/08/2016	Any day expiry			16.09640		16.09640	16.23200	16.23200		18.24	0.00	0.00	0	3.00	
€ / R	On 19/09/2016	Foreign Exchange Future			16.22970		16.22970	16.36680	16.36680		18.51	0.00	173,430,574.20	10,686	42,311.00	
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	262.71510		0.26272	313.74400	0.31374	262.715	19.53	0.31	0.00	0	700.00	
€ / R	On 30/09/2016	Any day expiry			16.27230		16.27230	16.40990	16.40990		18.59	0.00	0.00	0	34.00	

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			16.58280		16.58280		16.72380	16.72380		18.85	0.00	530,649.60	32	17,915.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,020.27050		1.02027		950.23010	0.95023	1,020.271	19.23	0.53	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	61.86920		0.06187		76.09100	0.07609	61.869	25.04	0.06	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.92080		16.92080		17.06590	17.06590		19.07	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.32420		17.32420		17.47390	17.47390		19.26	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.48400		17.48400		17.63070	17.63070		19.59	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.14917		98.14917		98.78492	98.78492			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.23979		95.23979		95.90144	95.90144			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.00831		94.00831		94.68618	94.68618			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.07647		96.07647		96.75199	96.75199			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.07703		100.07703		100.07748	100.07748			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.04494		100.04494		100.04540	100.04540			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.69813		99.69813		99.70300	99.70300			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.78838		99.78838		99.79291	99.79291			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.10945		100.10945		100.12202	100.12202			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.43613		99.43613		99.45496	99.45496			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.15182		99.15182		99.19271	99.19271			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.25506		99.25506		99.31804	99.31804			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.18607		98.18607		98.42097	98.42097			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.54314		97.54314		97.78282	97.78282			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.86214		96.86214		97.10815	97.10815			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.14869		97.14869		97.40329	97.40329			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			495.09300		495.09300		493.66400	493.66400			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			504.56400		504.56400		503.11500	503.11500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			578.07100		578.07100		574.28100	574.28100			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			589.13000		589.13000		585.27500	585.27500			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			526.01800		526.01800		522.27900	522.27900			0.00	10,520,360.00	2	727.00
ALBI	On 03/11/2016	Index Future			536.08100		536.08100		532.27800	532.27800			0.00	0.00	0	12.00
ALBI	On 02/02/2017	Index Future			546.71600		546.71600		542.84800	542.84800			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.01480		11.01480		11.14450	11.14450		14.14	0.00	18,394,716.00	1,670	6,810.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.18100		11.18100		11.31320	11.31320		14.23	0.00	0.00	0	381.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.33810		11.33810		11.47210	11.47210		14.89	0.00	0.00	0	2,930.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			11.52620		11.52620		11.66220	11.66220		15.51	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future			11.57130		11.57130		11.70560	11.70560		16.02	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.18180		11.18180		11.30830	11.30830		15.61	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.38560		11.38560		11.51520	11.51520		15.78	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.57860		11.57860		11.71040	11.71040		15.97	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.96200		14.96200		15.09420	15.09420		18.50	0.00	239,392.00	16	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.31700		15.31700		15.45180	15.45180		19.35	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.65040		15.65040		15.78960	15.78960		20.04	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.17890		2.17890		2.20190	2.20190		17.31	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.20840		2.20840		2.23250	2.23250		17.14	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.23470		2.23470		2.25930	2.25930		18.30	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.18300		2.18300		2.20100	2.20100		18.25	0.00	314,352.00	144	204.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.23130		2.23130		2.24960	2.24960		18.42	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	10.15169		81.68579		10.25844	80.97311			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future	10.22110		79.43975		10.33118	78.71411			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.28780		81.01641		10.40126	80.27779			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	10.27126		86.52763		10.37798	85.70569			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.33835		83.90320		10.44836	83.06631			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	523.61500		523.61500		520.11600	520.11600			0.00	0.00	0	448.00
GOVI	On 03/11/2016	GOVI	533.63200		533.63200		530.07400	530.07400			0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI	544.21900		544.21900		540.60000	540.60000			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.89000		1.89000		1.90900	1.90900		19.78	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.92540		1.92540		1.94480	1.94480		19.99	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.95760		1.95760		1.97730	1.97730		19.77	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.94740		127.94740		127.93388	127.93388			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future	130.37739		130.37739		130.36464	130.36464			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	108.54202		108.54202		108.53056	108.53056			0.00	0.00	0	4,353.00
I2033	On 03/11/2016	Bond Future	109.58661		109.58661		109.57575	109.57575			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	134.49020		134.49020		134.70779	134.70779			0.00	0.00	0	21,368.00
I2038	On 03/11/2016	Bond Future	137.04448		137.04448		137.26722	137.26722			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	134.67316		134.67316		134.65852	134.65852			0.00	0.00	0	17,314.00
I2046	On 03/11/2016	Bond Future	135.72869		135.72869		135.71483	135.71483			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	143.53262		143.53262		143.51691	143.51691			0.00	0.00	0	21,635.00
I2050	On 03/11/2016	Bond Future	146.25837		146.25837		146.24358	146.24358			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	248.23400		248.23400		248.22000	248.22000			0.00	0.00	0	1,059.00
IGOV	On 03/11/2016	Index Future	252.99800		252.99800		252.98700	252.98700			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future	258.03300		258.03300		258.02600	258.02600			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	672.38000		672.38000		672.48900	672.48900			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future	685.20800		685.20800		685.32000	685.32000			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			0.14300		0.14300		0.14430	0.14430			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14300		0.14300		0.14520	0.14520			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14330		0.14330		0.14510	0.14510			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05070		0.05070		0.05130	0.05130			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05020		0.05020		0.05090	0.05090			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04970		0.04970		0.05050	0.05050			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.56400		10.56400		10.74910	10.74910		15.31	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.70870		10.70870		10.89740	10.89740		15.45	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.84640		10.84640		11.03770	11.03770		16.14	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.35250		1.35250		1.35850	1.35850			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.36520		1.36520		1.37150	1.37150			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.37730		1.37730		1.38360	1.38360			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10780		1.10780		1.10600	1.10600			0.00	0.00	0	13,073.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11180		1.11180		1.11000	1.11000			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11580		1.11580		1.11410	1.11410			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.61162		114.18854		8.71311	113.44669		9.58	0.00	167,628,776.72	1,468	96,020.00
R186	On 04/08/2016	Bond Future	8.85	Call	2,190.58000		2.19058		1,741.93000	1.74193	2,190.580	9.64	0.74	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	2,461.73000		2.46173		1,977.94000	1.97794	2,461.730	9.67	0.78	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	144.66000		0.14466		284.71000	0.28471	144.660	9.79	0.10	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	85.36000		0.08536		182.48000	0.18248	85.360	9.85	0.07	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	64.66000		0.06466		144.33000	0.14433	64.660	9.88	0.05	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	4,953.01000		4.95301		4,275.88000	4.27588	4,953.010	9.91	0.96	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	5,285.41000		5.28541		4,595.62000	4.59562	5,285.410	9.94	0.97	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	26.59000		0.02659		68.06000	0.06806	26.590	9.97	0.02	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	7.17000		0.00717		22.39000	0.02239	7.170	10.09	0.01	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	0.28000		0.00028		1.44000	0.00144	0.280	10.18	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.64358		116.35024		8.74890	115.59523		9.28	0.00	0.00	0	1,253.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,883.78000		4.88378		4,362.56000	4.36256	4,883.780	9.55	0.75	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,945.35000		5.94535		5,369.90000	5.36990	5,945.350	9.66	0.81	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	403.61000		0.40361		526.15000	0.52615	403.610	9.82	0.12	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	364.64000		0.36464		477.96000	0.47796	364.640	9.85	0.11	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			299.50773		299.50773		299.47663	299.47663			0.00	0.00	0	1,608.00

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 03/11/2016	Bond Future			305.19583		305.19583		305.16651	305.16651			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			249.49548		249.49548		249.46889	249.46889		8.51	0.00	0.00	0	37,066.00
R202	On 03/11/2016	Bond Future			254.23394		254.23394		254.20872	254.20872			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			8.38576		100.26982		8.47230	99.84960		7.00	0.00	29,479,327.08	294	11,610.00
R2023	On 03/11/2016	Bond Future			8.41855		98.23698		8.50928	97.80957		7.02	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future			8.44215		100.18659		8.53734	99.75236		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			7.45629		104.12805		7.51429	104.06755		1.16	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future			7.37071		101.92758		7.44521	101.86674		0.94	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.11024		103.95054		7.21393	103.89023		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			9.01859		92.35982		9.12003	91.62514			0.00	0.00	0	27,010.00
R2030	On 03/11/2016	Bond Future			9.05544		94.10843		9.16001	93.36060			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			9.13871		95.63612		9.24513	94.81163		12.91	0.00	0.00	0	13,640.00
R2032	On 03/11/2016	Bond Future			9.17927		93.28793		9.28891	92.44844		13.21	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future			9.21398		95.13957		9.32684	94.28502		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			9.22297		100.85876		9.32933	99.95038			0.00	0.00	0	4,572.00
R2035	On 03/11/2016	Bond Future			9.26428		98.26650		9.37372	97.34161			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			9.27365		93.18767		9.38508	92.23768		14.98	0.00	0.00	0	41,219.00
R2037	On 03/11/2016	Bond Future			9.31167		94.95198		9.42617	93.98468		14.70	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			9.34461		92.57975		9.46224	91.59485		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			7.82410		101.45065		7.89139	101.30764		2.63	0.00	0.00	0	33,282.00
R204	On 03/11/2016	Bond Future			7.83051		103.37116		7.90595	103.22624		2.32	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future			7.80045		101.38089		7.88579	101.23481		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			9.32364		97.17695		9.43507	96.15773		15.64	0.00	0.00	0	722.00

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 03/11/2016	Bond Future			9.36182		99.01673		9.47626	97.97904		15.35	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			9.35332		94.30584		9.46471	93.27650		16.34	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future			9.39065		96.09132		9.50498	95.04324		16.05	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future			9.42325		93.61662		9.54058	92.54928		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			9.33208		97.98162		9.44843	96.87749		16.17	0.00	154,517,014.74	1,577	57,887.00
R2048	On 03/11/2016	Bond Future			9.37057		95.39823		9.49002	94.27388		16.64	0.00	0.00	0	1,529.00
R2048	On 02/02/2017	Bond Future			9.40523		97.29156		9.52783	96.14647		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			8.04062		98.17439		8.10747	97.98044		3.96	0.00	136,266,053.32	1,388	74,649.00
R207	On 02/02/2017	Bond Future			8.05875		98.37482		8.13732	98.17573		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,428.14000		2.42814		2,276.94000	2.27694	2,428.140	3.54	0.80	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			8.19188		96.94726		8.25840	96.70351		5.27	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.22059		95.37995		8.29129	95.13230		5.07	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future			8.23476		97.27301		8.30992	97.02208		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			9.17206		75.85590		9.27832	75.09868		14.85	0.00	77,221,306.20	1,018	55,153.00
R209	On 04/08/2016	Bond Future	9.40	Call	2,130.31000		2.13031		1,687.96000	1.68796	2,130.310	14.99	0.72	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	3,206.26000		3.20626		2,637.36000	2.63736	3,206.260	15.17	0.85	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	143.41000		0.14341		281.73000	0.28173	143.410	15.26	0.10	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	5.05000		0.00505		16.52000	0.01652	5.050	15.74	0.01	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	9,258.38000		9.25838		8,502.94000	8.50294	9,258.380	15.74	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.20773		74.14135		9.31679	73.37036		15.25	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	459.79000		0.45979		591.47000	0.59147	459.790	16.15	0.13	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.23817		75.61297		9.35002	74.82795		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

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			189.22255		189.22255		189.39409	189.39409			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.53934		190.53934		190.71559	190.71559			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			139.88068		139.88068		139.86750	139.86750			0.00	0.00	0	62.00
R211	On 03/11/2016	Bond Future			142.53732		142.53732		142.52498	142.52498			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			146.26590		146.26590		146.25052	146.25052			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			149.04386		149.04386		149.02924	149.02924			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			9.05716		86.63749		9.15847	85.92701		12.64	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future			9.09581		84.72696		9.20011	84.00371		12.94	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.12972		86.40842		9.23708	85.67231		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			9.26150		76.28459		9.36772	75.49328		15.64	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	38.95000		0.03895		27.97000	0.02797	38.950	15.17	0.03	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,360.33000		1.36033		1,041.68000	1.04168	1,360.330	15.54	0.55	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	7,182.56000		7.18256		6,410.18000	6.41018	7,182.560	16.37	0.99	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	13,033.85000		13.03385		12,242.57000	12.24257	13,033.850	16.55	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.29811		74.43166		9.40705	73.62602		16.08	0.00	0.00	0	3,395.00
R214	On 02/02/2017	Bond Future			9.33079		75.90888		9.44251	75.08841		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			25,435.42000		25,435.42000		25,729.37000	25,729.37000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			25,915.35000		25,915.35000		26,218.19000	26,218.19000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			10.85250		10.85250		10.99140	10.99140		16.32	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			11.04140		11.04140		11.18260	11.18260		16.40	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			4.97230		4.97230		5.01170	5.01170		14.12	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			4.97080		4.97080		5.00930	5.00930		14.09	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.36320		1.36320		1.40880	1.40880			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future			1.31090		1.31090		1.35430	1.35430			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future			1.26000		1.26000		1.30320	1.30320			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 :											1,586,825,652.05	75,765	3 516 392.00
Grand Total:											1,586,825,652.05	75,765	3 516 392.00