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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2016

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 15/07/2016	Any day expiry	14.21750	14.21750		14.45110	14.45110		19.51	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	14.22920	14.22920		14.47730	14.47730		18.26	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	14.25	Put	190.65600	0.19066	88.69200	0.08869	190.656	18.26	0.51	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry	14.23200	14.23200		14.48010	14.48010		18.56	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,368.61940	2.36862	2,121.23070	2.12123	2,368.619	30.21	1.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	0.09980	0.00010	0.18390	0.00018	0.100	39.78	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry	14.23480	14.23480		14.48300	14.48300		18.81	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.07130	0.00007	0.05470	0.00005	0.071	29.53	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	21.04290	0.02104	12.42040	0.01242	21.043	20.51	0.08	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	0.26020	0.00026	0.74810	0.00075	0.260	31.76	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	0.12730	0.00013	0.46250	0.00046	0.127	32.77	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry	14.23760	14.23760		14.48590	14.48590		19.01	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry	14.24040	14.24040		14.48880	14.48880		19.09	0.00	0.00	0	1,541.00
\$ / R	On 01/08/2016	Any day expiry	14.24890	14.24890		14.49740	14.49740		18.67	0.00	0.00	0	0.00
\$ / R	On 01/08/2016	Any day expiry	14.52	Put	406.16660	0.40617	254.62760	0.25463	406.167	19.41	0.66	0	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	94.82750	0.09483	166.89380	0.16689	94.828	19.85	0.26	0	18,400.00

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 05/08/2016	Any day expiry												
					14.26020	14.26020	14.50880	14.50880		18.85	0.00	0.00	0	1,713.00		
\$ / R			On 11/08/2016	Any day expiry												
					14.27710	14.27710	14.52610	14.52610		18.66	0.00	0.00	0	0.00		
\$ / R			On 11/08/2016	Any day expiry	12.70	Put	7.12310	0.00712	3.57380	0.00357	7.123	21.34	0.02	0.00	0	2,000.00
\$ / R			On 11/08/2016	Any day expiry	14.43	Put	384.03340	0.38403	261.74080	0.26174	384.033	19.01	0.57	0.00	0	6,600.00
\$ / R			On 11/08/2016	Any day expiry	15.52	Call	30.03610	0.03004	59.43660	0.05944	30.036	21.11	0.08	0.00	0	2,000.00
\$ / R			On 15/08/2016	Any day expiry			14.28840	14.28840								
					14.28840	14.28840	14.53760	14.53760		18.51	0.00	144,509.00	10	2,056.00		
\$ / R			On 16/08/2016	Any day expiry			14.29120	14.29120								
					14.29120	14.29120	14.54040	14.54040		18.64	0.00	0.00	0	0.00		
\$ / R			On 16/08/2016	Any day expiry	15.81	Call	25.46300	0.02546	47.15250	0.04715	25.463	21.65	0.06	0.00	0	10,000.00
\$ / R			On 17/08/2016	Any day expiry			14.29410	14.29410								
					14.29410	14.29410	14.54330	14.54330		18.68	0.00	0.00	0	0.00		
\$ / R			On 17/08/2016	Any day expiry	15.84	Put	1,571.97440	1.57197	1,344.56070	1.34456	1,571.974	21.71	0.94	0.00	0	5,000.00
\$ / R			On 17/08/2016	Any day expiry	17.39	Call	1.72500	0.00173	3.60280	0.00360	1.725	24.68	0.01	0.00	0	5,000.00
\$ / R			On 18/08/2016	Any day expiry			14.29690	14.29690								
					14.29690	14.29690	14.54610	14.54610		18.72	0.00	0.00	0	0.00		
\$ / R			On 18/08/2016	Any day expiry	16.01	Call	20.79130	0.02079	38.56720	0.03857	20.791	22.02	0.05	0.00	0	5,000.00
\$ / R			On 23/08/2016	Any day expiry			14.31090	14.31090								
					14.31090	14.31090	14.56040	14.56040		18.63	0.00	0.00	0	0.00		
\$ / R			On 26/08/2016	Any day expiry			14.31930	14.31930								
					14.31930	14.31930	14.56900	14.56900		18.80	0.00	0.00	0	0.00		
\$ / R			On 26/08/2016	Any day expiry	11.80	Put	2.11250	0.00211	1.93670	0.00194	2.113	22.67	0.01	0.00	0	250.00
\$ / R			On 26/08/2016	Any day expiry	13.50	Put	81.45790	0.08146	51.67640	0.05168	81.458	18.28	0.17	0.00	0	150.00
\$ / R			On 26/08/2016	Any day expiry	17.70	Call	2.24230	0.00224	4.24480	0.00424	2.242	24.19	0.01	0.00	0	250.00
\$ / R			On 26/08/2016	Any day expiry	17.93	Call	1.86200	0.00186	3.44400	0.00344	1.862	24.97	0.00	0.00	0	150.00
\$ / R			On 29/08/2016	Any day expiry			14.32780	14.32780								
					14.32780	14.32780	14.57760	14.57760		18.59	0.00	0.00	0	3,367.00		
\$ / R			On 31/08/2016	Any day expiry			14.33340	14.33340								
					14.33340	14.33340	14.58330	14.58330		18.65	0.00	0.00	0	13.00		
\$ / R			On 06/09/2016	Any day expiry			14.35020	14.35020								
					14.35020	14.35020	14.60040	14.60040		18.57	0.00	0.00	0	0.00		
\$ / R			On 08/09/2016	Any day expiry			14.35580	14.35580								
					14.35580	14.35580	14.60620	14.60620		18.62	0.00	0.00	0	0.00		
\$ / R			On 09/09/2016	Any day expiry			14.35860	14.35860								
					14.35860	14.35860	14.60900	14.60900		18.65	0.00	0.00	0	0.00		
\$ / R			On 09/09/2016	Any day expiry	15.00	Call	206.28130	0.20628	294.86460	0.29486	206.281	19.76	0.30	0.00	0	133.00
\$ / R			On 09/09/2016	Any day expiry	16.50	Call	32.51690	0.03252	54.22270	0.05422	32.517	22.20	0.06	0.00	0	121.00
\$ / R			On 13/09/2016	Any day expiry			14.36990	14.36990								
					14.36990	14.36990	14.62040	14.62040		18.57	0.00	0.00	0	0.00		
\$ / R			On 13/09/2016	Any day expiry	14.95	Put	814.10920	0.81411	657.94750	0.65795	814.109	19.58	0.68	0.00	0	1,000.00
\$ / R			On 13/09/2016	Any day expiry	18.71	Call	3.85170	0.00385	5.05420	0.00505	3.852	26.14	0.01	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry			14.37550	14.37550								
					14.37550	14.37550	14.62620	14.62620		18.68	0.00	0.00	0	259.00		
\$ / R			On 19/09/2016	Foreign Exchange Future			14.38670	14.38670								
					14.38670	14.38670	14.63750	14.63750		18.62	0.00	855,188,608.10	59,443	637,298.00		
\$ / R			On 19/09/2016	Foreign Exchange Future	13.24	Put	78.07110	0.07807	54.15800	0.05416	78.071	18.13	0.13	0.00	0	405.00
\$ / R			On 19/09/2016	Foreign Exchange Future	13.56	Put	138.51650	0.13852	98.16720	0.09817	138.516	18.08	0.21	0.00	0	20,000.00
\$ / R			On 19/09/2016	Foreign Exchange Future	13.68	Put	169.34110	0.16934	121.45300	0.12145	169.341	18.11	0.25	0.00	0	7,500.00
\$ / R			On 19/09/2016	Foreign Exchange Future	13.70	Put	174.91690	0.17492	125.70240	0.12570	174.917	18.12	0.25	0.00	0	1,400.00
\$ / R			On 19/09/2016	Foreign Exchange Future	13.78	Put	198.51350	0.19851	143.80250	0.14380	198.513	18.14	0.28	0.00	0	7,500.00
\$ / R			On 19/09/2016	Foreign Exchange Future	14.00	Call	661.21480	0.66121	840.75640	0.84076	661.215	18.19	0.65	0.00	0	1,000.00
\$ / R			On 19/09/2016	Foreign Exchange Future	14.20	Call	548.50160	0.54850	711.20870	0.71121	548.502	18.38	0.58	0.00	0	700.00
\$ / R			On 19/09/2016	Foreign Exchange Future	14.20	Put	361.80160	0.36180	273.70870	0.27371	361.802	18.38	0.42	0.00	0	1,000.00
\$ / R			On 19/09/2016	Foreign Exchange Future	14.50	Put	522.66350	0.52266	406.97840	0.40698	522.663	18.79	0.52	0.00	0	47,500.00
\$ / R			On 19/09/2016	Foreign Exchange Future	14.60	Call	370.64120	0.37064	495.84120	0.49584	370.641	18.96	0.44	0.00	0	1,000.00
\$ / R			On 19/09/2016	Foreign Exchange Future	14.60	Put	583.94120	0.58394	458.34120	0.45834	583.941	18.96	0.56	0.00	0	65.00
\$ / R			On 19/09/2016	Foreign Exchange Future	14.62	Call	363.28530	0.36329	486.52040	0.48652	363.285	19.00	0.44	0.00	0	5,000.00
\$ / R			On 19/09/2016	Foreign Exchange Future	14.70	Put	648.40650	0.64841	513.91670	0.51392	648.407	19.13	0.59	0.00	0	1,400.00

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	14.72	Call	328.36730	0.32837	443.09630	0.44310	328.367	19.17	0.41	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	688.54260	0.68854	549.34400	0.54934	688.543	19.23	0.61	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	287.39750	0.28740	392.12920	0.39213	287.398	19.39	0.37	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	245.86720	0.24587	339.71230	0.33971	245.867	19.64	0.32	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	859.16720	0.85917	702.21230	0.70221	859.167	19.64	0.68	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	178.88790	0.17889	253.29100	0.25329	178.888	20.15	0.25	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,342.72650	1.34273	1,150.13500	1.15013	1,342.726	20.65	0.81	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,429.33170	1.42933	1,232.06320	1.23206	1,429.332	20.82	0.83	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	97.37600	0.09738	144.10060	0.14410	97.376	21.08	0.15	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	83.51000	0.08351	124.92460	0.12492	83.510	21.31	0.13	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	80.80480	0.08080	121.15770	0.12116	80.805	21.36	0.13	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	54.16290	0.05416	83.73470	0.08373	54.163	21.91	0.09	29,471,018.00	20,000	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	47.13320	0.04713	73.89400	0.07389	47.133	22.07	0.08	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	40.53640	0.04054	64.54460	0.06454	40.536	22.23	0.07	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	39.60700	0.03961	63.21730	0.06322	39.607	22.26	0.07	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	37.81080	0.03781	60.64440	0.06064	37.811	22.31	0.07	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	11.96360	0.01196	21.88930	0.02189	11.964	23.60	0.02	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	2.16000	0.00216	2.06100	0.00206	2.160	26.70	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.40900	14.40900	14.66010	14.66010		18.69	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			14.41180	14.41180	14.66300	14.66300		18.72	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.83530	0.00584	5.19600	0.00520	5.835	19.94	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	140.19960	0.14020	101.79070	0.10179	140.200	18.08	0.20	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	11.26850	0.01127	17.52550	0.01753	11.268	24.48	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	9.64950	0.00965	14.39050	0.01439	9.650	24.69	0.02	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.41740	14.41740	14.66860	14.66860		18.83	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.45640	14.45640	14.70830	14.70830		18.82	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry			14.49050	14.49050	14.74300	14.74300		18.90	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.57370	0.00857	7.75140	0.00775	8.574	18.42	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	181.05900	0.18106	139.38020	0.13938	181.059	18.04	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	22.13070	0.02213	36.85660	0.03686	22.131	25.04	0.03	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	20.84430	0.02084	35.43820	0.03544	20.844	25.13	0.03	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.49340	14.49340	14.74590	14.74590		18.91	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	125.78980	0.12579	97.65880	0.09766	125.790	17.92	0.16	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	950.22810	0.95023	800.47600	0.80048	950.228	19.83	0.62	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	167.67870	0.16768	220.05050	0.22005	167.679	21.56	0.19	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.52500	14.52500	14.77800	14.77800		18.96	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	883.92430	0.88392	743.76740	0.74377	883.924	19.60	0.58	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	167.46220	0.16746	217.61160	0.21761	167.462	21.80	0.18	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.55370	14.55370	14.80720	14.80720		18.99	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	150.31050	0.15031	116.47180	0.11647	150.310	17.89	0.17	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,368.20280	1.36820	1,195.92160	1.19592	1,368.203	20.64	0.70	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	117.26790	0.11727	153.36910	0.15337	117.268	22.73	0.13	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.58530	14.58530	14.83930	14.83930		19.01	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	15.74490	0.01574	10.32830	0.01033	15.745	18.13	0.02	0.00	0	250.00

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\$ / R	On 28/11/2016	Any day expiry	13.50	Put	219.93670	0.21994	174.50650	0.17451	219.937	17.98	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	39.93860	0.03994	56.50000	0.05650	39.939	26.11	0.04	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.63120	14.63120	14.88590	14.88590		19.09	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.64560	14.64560	14.90050	14.90050		19.07	0.00	78,266,086.40	5,344	117,006.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	12.95000	0.01295	12.24730	0.01225	12.950	16.61	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	126.56710	0.12657	102.27140	0.10227	126.567	17.64	0.14	0.00	0	143,865.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	173.11880	0.17312	138.95150	0.13895	173.119	17.87	0.18	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	204.70730	0.20471	164.43670	0.16444	204.707	17.98	0.20	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	244.18670	0.24419	197.36310	0.19736	244.187	18.05	0.23	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	304.46010	0.30446	248.14550	0.24815	304.460	18.15	0.27	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	411.93090	0.41193	340.00920	0.34001	411.931	18.29	0.33	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	499.54100	0.49954	415.95360	0.41595	499.541	18.50	0.38	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	547.68770	0.54769	458.08780	0.45809	547.688	18.63	0.40	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	624.38110	0.62438	525.70230	0.52570	624.381	18.81	0.43	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	651.11430	0.65111	549.40840	0.54941	651.114	18.88	0.44	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	723.28130	0.72328	613.72390	0.61372	723.281	19.04	0.47	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	764.04600	0.76405	649.93900	0.64994	764.046	19.14	0.49	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	824.31660	0.82432	703.56430	0.70356	824.317	19.28	0.51	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	893.02480	0.89302	765.15870	0.76516	893.025	19.44	0.53	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	938.02120	0.93802	806.32240	0.80632	938.021	19.54	0.54	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	951.05240	0.95105	818.27190	0.81827	951.052	19.57	0.55	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	596.65240	0.59665	718.77190	0.71877	596.652	19.57	0.45	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,085.53100	1.08553	942.19270	0.94219	1,085.531	19.86	0.59	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,092.44400	1.09244	948.59550	0.94860	1,092.444	19.87	0.59	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,227.10200	1.22710	1,073.78370	1.07378	1,227.102	20.14	0.62	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	472.70200	0.47270	574.28370	0.57428	472.702	20.14	0.38	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	445.95050	0.44595	542.77370	0.54277	445.951	20.29	0.36	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,300.35050	1.30035	1,142.27370	1.14227	1,300.351	20.29	0.64	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,352.62520	1.35263	1,191.36570	1.19137	1,352.625	20.39	0.65	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,436.53190	1.43653	1,270.65070	1.27065	1,436.532	20.56	0.67	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,529.97320	1.52997	1,359.27130	1.35927	1,529.973	20.75	0.69	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	365.06480	0.36506	447.32140	0.44732	365.065	20.82	0.31	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,689.79370	1.68979	1,511.56210	1.51156	1,689.794	21.06	0.72	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,854.24140	1.85424	1,669.10200	1.66910	1,854.241	21.37	0.74	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	281.97210	0.28197	348.20700	0.34821	281.972	21.53	0.25	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,081.10380	2.08110	1,887.77380	1.88777	2,081.104	21.73	0.77	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,132.24880	2.13225	1,937.25600	1.93726	2,132.249	21.80	0.78	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	244.96900	0.24497	304.33080	0.30433	244.969	21.83	0.22	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,270.17800	2.27018	2,070.96040	2.07096	2,270.178	22.00	0.80	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	215.53290	0.21553	269.21450	0.26921	215.533	22.10	0.20	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	198.78390	0.19878	249.14120	0.24914	198.784	22.27	0.18	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	193.14500	0.19314	242.36730	0.24237	193.145	22.33	0.18	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	188.75820	0.18876	237.09060	0.23709	188.758	22.38	0.17	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	142.20960	0.14221	180.75210	0.18075	142.210	23.00	0.14	0.00	0	63,513.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	130.11330	0.13011	165.99700	0.16600	130.113	23.19	0.13	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	127.97560	0.12798	163.38390	0.16338	127.976	23.23	0.12	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	111.58700	0.11159	143.26670	0.14327	111.587	23.81	0.11	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	108.91430	0.10891	139.97880	0.13998	108.914	23.93	0.11	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	107.18350	0.10718	137.84910	0.13785	107.184	24.01	0.10	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	106.33500	0.10633	136.80360	0.13680	106.335	24.05	0.10	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	93.65620	0.09366	121.16160	0.12116	93.656	24.72	0.09	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	80.07290	0.08007	104.33430	0.10433	80.073	25.61	0.08	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	77.68120	0.07768	101.36330	0.10136	77.681	25.80	0.07	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	77.16500	0.07716	100.72130	0.10072	77.165	25.84	0.07	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	73.47050	0.07347	96.12590	0.09613	73.471	26.14	0.07	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	71.16710	0.07117	93.23540	0.09324	71.167	26.34	0.07	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	52.33200	0.05233	69.51820	0.06952	52.332	26.34	0.05	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	50.55310	0.05055	67.25920	0.06726	50.553	26.34	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	48.49270	0.04849	64.63810	0.06464	48.493	26.34	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	43.98560	0.04399	58.88590	0.05889	43.986	26.34	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	40.15380	0.04015	53.97380	0.05397	40.154	26.34	0.04	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	37.95350	0.03795	51.14340	0.05114	37.953	26.34	0.04	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	34.37270	0.03437	46.52050	0.04652	34.373	26.34	0.04	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	32.93730	0.03294	44.66130	0.04466	32.937	26.34	0.03	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	22.32950	0.02233	30.79220	0.03079	22.329	26.34	0.02	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	20.75960	0.02076	28.71700	0.02872	20.760	26.34	0.02	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	17.40810	0.01741	24.26220	0.02426	17.408	26.34	0.02	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	16.65440	0.01665	23.25530	0.02326	16.654	26.34	0.02	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.71740	14.71740	14.97350	14.97350		19.10	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	416.64420	0.41664	347.93840	0.34794	416.644	18.24	0.32	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	373.99950	0.37400	451.17900	0.45118	373.999	21.22	0.29	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.88820	14.88820	15.14790	15.14790		19.23	0.00	11,761,678.00	790	29,678.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,144.05760	1.14406	1,014.74430	1.01474	1,144.058	19.72	0.52	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,229.83000	1.22983	1,094.92200	1.09492	1,229.830	19.89	0.54	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,465.76940	1.46577	1,316.94790	1.31695	1,465.769	20.32	0.59	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,494.56420	1.49456	1,344.17630	1.34418	1,494.564	20.37	0.60	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,284.61850	2.28462	2,100.98680	2.10099	2,284.619	21.75	0.72	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	212.43130	0.21243	258.84660	0.25885	212.431	23.57	0.15	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	211.76790	0.21177	258.07310	0.25807	211.768	23.59	0.15	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	179.13010	0.17913	219.98030	0.21998	179.130	24.50	0.13	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	161.28410	0.16128	199.07840	0.19908	161.284	25.12	0.12	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	65.41990	0.06542	83.95710	0.08396	65.420	25.97	0.05	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.97510	14.97510	15.23680	15.23680		19.32	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	487.08900	0.48709	421.90320	0.42190	487.089	18.28	0.30	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	446.05810	0.44606	523.86440	0.52386	446.058	21.88	0.28	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.17730	15.17730	15.44250	15.44250		19.46	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	969.42250	0.96942	862.95260	0.86295	969.423	19.15	0.42	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,339.90800	1.33991	1,212.73520	1.21274	1,339.908	19.87	0.51	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,526.76680	1.52677	1,389.47730	1.38948	1,526.767	20.19	0.54	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	430.98340	0.43098	501.08800	0.50109	430.983	22.87	0.24	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	370.66770	0.37067	434.15040	0.43415	370.668	23.38	0.21	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	289.60790	0.28961	343.96230	0.34396	289.608	24.86	0.17	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.24580	15.24580	15.51230	15.51230		19.54	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	535.25360	0.53525	474.89080	0.47489	535.254	18.28	0.28	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	519.33600	0.51934	595.69550	0.59570	519.336	22.92	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.28830	15.28830	15.55460	15.55460		19.91	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.32450	15.32450	15.59370	15.59370		20.25	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.36060	15.36060	15.63290	15.63290		20.36	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.39670	15.39670	15.67200	15.67200		20.44	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.38670	14.38670	14.63750	14.63750		18.62	0.00	172,640.40	12	815.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.64560	14.64560	14.90050	14.90050		19.07	0.00	161,101.60	11	66.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.88820	14.88820	15.14790	15.14790		19.23	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.17730	15.17730	15.44250	15.44250		19.46	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry			19.03790	19.03790	19.21360	19.21360		16.60	0.00	0.00	0	131.00
£ / R	On 08/09/2016	Any day expiry			19.13230	19.13230	19.30970	19.30970		16.65	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,105.74010	2.10574	1,948.89570	1.94890	2,105.740	17.24	0.93	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	3.63010	0.00363	4.17170	0.00417	3.630	29.44	0.01	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.17550	19.17550	19.35380	19.35380		16.64	0.00	245,369,698.00	12,796	55,298.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	413.55550	0.41356	355.39390	0.35539	413.556	16.60	0.41	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	24.76490	0.02476	29.40450	0.02940	24.765	20.51	0.04	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	14.95940	0.01496	17.82040	0.01782	14.959	23.41	0.02	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	8.37370	0.00837	11.52730	0.01153	8.374	27.60	0.01	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.54410	19.54410	19.72820	19.72820		17.33	0.00	9,772,050.00	500	1,349.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	127.80220	0.12780	114.38030	0.11438	127.802	17.33	0.11	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	391.10090	0.39110	350.31050	0.35031	391.101	16.86	0.28	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,197.59880	2.19760	2,065.02600	2.06503	2,197.599	18.62	0.75	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,594.78560	3.59479	3,437.45650	3.43746	3,594.786	19.41	0.89	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	65.54420	0.06554	68.78020	0.06878	65.544	20.95	0.06	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	16.45340	0.01645	13.35770	0.01336	16.453	22.20	0.02	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.89570	19.89570	20.08550	20.08550		17.79	0.00	14,663,130.90	737	1,713.00
£ / R	On 25/04/2017	Any day expiry			20.07980	20.07980	20.27270	20.27270		17.99	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.31690	20.31690	20.51310	20.51310		0.00	0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.58380	20.58380	20.78670	20.78670		18.18	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13685	0.13685	0.14065	0.14065		22.39	0.00	410.54	3	969.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13984	0.13984	0.14371	0.14371		21.58	0.00	141,094.52	1,009	5,266.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14273	0.14273	0.14667	0.14667		21.28	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14618	0.14618	0.15021	0.15021		21.25	0.00	0.00	0	0.00
€ / R	On 29/07/2016	Any day expiry			15.82360	15.82360	16.10000	16.10000		17.88	0.00	0.00	0	65.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 15/08/2016	Any day expiry			15.88670		15.88670		16.16640	16.16640		17.30	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.01790		16.01790		16.29880	16.29880		17.67	0.00	1,025,145.60	64	42,127.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	182.96760		0.18297		255.99050	0.25599	182.968	19.05	0.25	0.00	0	700.00
€ / R	On 30/09/2016	Any day expiry			16.05980		16.05980		16.34110	16.34110		17.88	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.36520		16.36520		16.65150	16.65150		18.25	0.00	9,229,972.80	564	18,415.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,116.43030		1.11643		952.94830	0.95295	1,116.430	18.83	0.58	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	31.36890		0.03137		58.62420	0.05862	31.369	23.23	0.03	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.69860		16.69860		16.99020	16.99020		18.60	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.09630		17.09630		17.39530	17.39530		18.93	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.27140		17.27140		17.57230	17.57230		19.30	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.48217		98.48217		98.61743	98.61743			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.57485		95.57485		95.72390	95.72390			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.34490		94.34490		94.50438	94.50438			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.41161		96.41161		96.57470	96.57470			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.07647		100.07647		100.07946	100.07946			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.04433		100.04433		100.05240	100.05240			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.70500		99.70500		99.71759	99.71759			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.80355		99.80355		99.82899	99.82899			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.14214		100.14214		100.17445	100.17445			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.48911		99.48911		99.52548	99.52548			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.21345		99.21345		99.25363	99.25363			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.34006		99.34006		99.38118	99.38118			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.49021		98.49021		98.52977	98.52977			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.83975		97.83975		97.88108	97.88108			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.15424		97.15424		97.19787	97.19787			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.43952		97.43952		97.48721	97.48721			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			494.42200		494.42200		493.58100	493.58100			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			503.87600		503.87600		503.02000	503.02000			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			576.06000		576.06000		574.36500	574.36500			0.00	0.00	0	15.00
AL7T	On 03/11/2016	Index Future			587.07600		587.07600		585.34900	585.34900			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			524.24000		524.24000		522.38800	522.38800			0.00	0.00	0	724.00
ALBI	On 03/11/2016	Index Future			534.26400		534.26400		532.37800	532.37800			0.00	0.00	0	20.00
ALBI	On 02/02/2017	Index Future			544.84000		544.84000		542.92900	542.92900			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.95790		10.95790		11.13500	11.13500		13.18	0.00	3,287,370.00	300	6,537.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.12170		11.12170		11.30100	11.30100		13.35	0.00	0.00	0	381.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.27720		11.27720		11.45930	11.45930		14.07	0.00	1,409,650.00	125	3,055.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.46370		11.46370		11.64830	11.64830		14.77	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.51800		11.51800		11.70280	11.70280		15.35	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.13350		11.13350		11.27010	11.27010		14.80	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.33500		11.33500		11.47370	11.47370		15.04	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.52560		11.52560		11.66720	11.66720		15.36	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.69310		14.69310		14.93090	14.93090		17.77	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.03520		15.03520		15.27920	15.27920		18.95	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.36090		15.36090		15.61100	15.61100		19.54	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.14390		2.14390		2.17880	2.17880		16.29	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.17220		2.17220		2.20780	2.20780		16.12	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.19780		2.19780		2.23340	2.23340		17.35	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.15450		2.15450		2.19240	2.19240		16.97	0.00	0.00	0	204.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.20220		2.20220		2.24060	2.24060		17.35	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	10.19815		81.37441		10.25442	80.99977			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future	10.26922		79.12130		10.32726	78.73977			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.33807		80.68785		10.39772	80.30068			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	10.31778		86.16763		10.36899	85.77439			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.38650		83.53513		10.43930	83.13469			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	521.88700		521.88700		520.15000	520.15000			0.00	0.00	0	448.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 03/11/2016	GOVI	531.86600		531.86600		530.09800	530.09800			0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI	542.39400		542.39400		540.60300	540.60300			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.85650		1.85650		1.88850	1.88850		18.38	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.89090		1.89090		1.92350	1.92350		18.81	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.92240		1.92240		1.95540	1.95540		18.72	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.81799		127.81799		127.80349	127.80349			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future	130.24366		130.24366		130.22926	130.22926			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	108.60254		108.60254		108.59031	108.59031			0.00	0.00	0	4,353.00
I2033	On 03/11/2016	Bond Future	109.64670		109.64670		109.63446	109.63446			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	133.98891		133.98891		133.97352	133.97352			0.00	0.00	0	21,368.00
I2038	On 03/11/2016	Bond Future	136.53180		136.53180		136.51635	136.51635			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	134.75043		134.75043		134.73462	134.73462			0.00	0.00	0	17,314.00
I2046	On 03/11/2016	Bond Future	135.80553		135.80553		135.78992	135.78992			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	143.61496		143.61496		143.59822	143.59822			0.00	0.00	0	21,635.00
I2050	On 03/11/2016	Bond Future	146.34022		146.34022		146.32371	146.32371			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	248.19000		248.19000		248.10100	248.10100			0.00	0.00	0	1,061.00
IGOV	On 03/11/2016	Index Future	252.95100		252.95100		252.86100	252.86100			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future	257.97300		257.97300		257.88800	257.88800			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	672.43400		672.43400		672.18900	672.18900			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future	685.26300		685.26300		685.01300	685.01300			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	10.00
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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.76000		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
KES / R	On 19/09/2016	Foreign Exchange Future			0.14060		0.14060		0.14290	0.14290			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14050		0.14050		0.14230	0.14230			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14070		0.14070		0.14180	0.14180			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.04930		0.04930		0.05080	0.05080			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.04840		0.04840		0.05030	0.05030			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04770		0.04770		0.04970	0.04970			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.32650		10.32650		10.63690	10.63690		14.56	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.46930		10.46930		10.78190	10.78190		14.77	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.60560		10.60560		10.92060	10.92060		15.44	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.33930		1.33930		1.35900	1.35900			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.35110		1.35110		1.37170	1.37170			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.36300		1.36300		1.38390	1.38390			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11340		1.11340		1.11350	1.11350			0.00	0.00	0	13,073.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11740		1.11740		1.11750	1.11750			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12160		1.12160		1.12160	1.12160			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.66509		113.79687		8.71098	113.46219		9.53	0.00	341,390.61	3	95,963.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,843.04000		1.84304	1,638.78000	1.63878	1,843.040	9.59	0.70	0.70	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	2,102.67000		2.10267	1,881.22000	1.88122	2,102.670	9.62	0.75	0.75	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	150.36000		0.15036	207.25000	0.20725	150.360	9.74	0.11	0.11	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	85.89000		0.08589	123.34000	0.12334	85.890	9.80	0.07	0.07	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	63.86000		0.06386	93.68000	0.09368	63.860	9.83	0.06	0.06	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	4,559.78000		4.55978	4,248.57000	4.24857	4,559.780	9.86	0.96	0.96	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	4,891.82000		4.89182	4,575.38000	4.57538	4,891.820	9.89	0.97	0.97	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	24.58000		0.02458	38.60000	0.03860	24.580	9.92	0.02	0.02	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	5.93000		0.00593	10.28000	0.01028	5.930	10.04	0.01	0.01	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	0.17000		0.00017	0.38000	0.00038	0.170	10.13	0.00	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.69936		115.94951		8.74700	115.60879		9.24	0.00	231,899.02	2	1,255.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,549.18000		4.54918	4,313.09000	4.31309	4,549.180	9.49	0.73	0.73	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,590.53000		5.59053	5,329.56000	5.32956	5,590.530	9.61	0.80	0.80	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	429.90000		0.42990	483.61000	0.48361	429.900	9.76	0.13	0.13	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	387.85000		0.38785	437.37000	0.43737	387.850	9.79	0.12	0.12	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

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
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	299.67142		299.67142		299.63826	299.63826			0.00	0.00	0	1,600.00
R197	On 03/11/2016	Bond Future	305.35838		305.35838		305.32524	305.32524			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	249.63521		249.63521		249.60692	249.60692		8.51	0.00	0.00	0	37,066.00
R202	On 03/11/2016	Bond Future	254.37255		254.37255		254.34428	254.34428			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	8.41933		100.10654		8.46025	99.90798		6.97	0.00	0.00	0	11,634.00
R2023	On 03/11/2016	Bond Future	8.45411		98.06919		8.49704	97.86709		6.98	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future	8.48064		100.01072		8.52534	99.80696		6.74	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	7.65956		103.91625		7.66505	103.91054		1.17	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future	7.63712		101.71030		7.64396	101.70473		0.94	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	7.50025		103.72404		7.50586	103.72078		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	9.05638		92.08517		9.11237	91.68033			0.00	0.00	0	27,010.00
R2030	On 03/11/2016	Bond Future	9.09462		93.82724		9.15237	93.41495			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	9.18160		95.30254		9.23756	94.86993		12.88	0.00	0.00	0	11,984.00
R2032	On 03/11/2016	Bond Future	9.22367		92.94663		9.28134	92.50605		13.17	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.26036		94.78700		9.31954	94.33995		12.93	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	9.26094		100.53297		9.31685	100.05629			0.00	0.00	0	4,572.00
R2035	On 03/11/2016	Bond Future	9.30355		97.93306		9.36110	97.44757			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	9.32145		92.77828		9.37740	92.30267		14.95	0.00	0.00	0	41,219.00
R2037	On 03/11/2016	Bond Future	9.36099		94.53338		9.41849	94.04906		14.67	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.39589		92.14836		9.45480	91.65666		15.11	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	7.91012		101.26788		7.94144	101.20144		2.64	0.00	4,050,715.20	40	33,282.00
R204	On 03/11/2016	Bond Future	7.92824		103.18348		7.96342	103.11603		2.33	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future	7.91515		101.18462		7.95401	101.11824		2.13	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

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
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			9.36138		96.82978		9.42235	96.27319		15.64	0.00	281,581,000.24	2,908	3,571.00
R2040	On 03/11/2016	Bond Future			9.40076		98.66159		9.46341	98.09465		15.36	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			9.40117		93.86130		9.45709	93.34631		16.36	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future			9.43994		95.63701		9.49736	95.11247		16.08	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future			9.47442		93.14856		9.53319	92.61589		16.58	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			9.38528		97.47391		9.44113	96.94609		16.21	0.00	0.00	0	56,320.00
R2048	On 03/11/2016	Bond Future			9.42536		94.87953		9.48272	94.34190		16.69	0.00	0.00	0	1,691.00
R2048	On 02/02/2017	Bond Future			9.46203		96.75795		9.52075	96.21192		16.43	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			8.07962		98.06118		8.12596	97.92687		3.97	0.00	0.00	0	74,282.00
R207	On 02/02/2017	Bond Future			8.10760		98.25098		8.16172	98.11401		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,325.77000		2.32577		2,221.04000	2.22104	2,325.770	3.54	0.79	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			8.22541		96.82430		8.27160	96.65523		5.27	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.25673		95.25326		8.30590	95.08123		5.07	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future			8.27480		97.13923		8.32674	96.96604		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			9.22024		75.51109		9.27608	75.11452		14.83	0.00	0.00	0	55,153.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,809.93000		1.80993		1,570.75000	1.57075	1,809.930	14.79	0.69	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,858.41000		2.85841		2,548.65000	2.54865	2,858.410	14.92	0.84	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	136.45000		0.13645		196.94000	0.19694	136.450	15.01	0.10	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	3.46000		0.00346		6.59000	0.00659	3.460	15.52	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	8,913.39000		8.91339		8,517.19000	8.51719	8,913.390	15.70	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.25736		73.78897		9.31470	73.38502		15.20	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	462.24000		0.46224		526.52000	0.52652	462.240	15.86	0.14	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.28966		75.25001		9.34831	74.83986		15.01	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

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/R186	On 31/03/2036	Price Contribution	100.00000	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	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	100.00000				0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future	189.32651	189.32651	188.92392	188.92392					0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future	190.64243	190.64243	190.23272	190.23272					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	139.95032	139.95032	139.93619	139.93619					0.00	0.00	0	60.00
R211	On 03/11/2016	Bond Future	142.60626	142.60626	142.59219	142.59219					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	146.34710	146.34710	146.33066	146.33066					0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future	149.12445	149.12445	149.10801	149.10801					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	9.10033	86.33370	9.15119	85.97778				12.60	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future	9.14047	84.41619	9.19285	84.05377				12.87	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.17637	86.08745	9.23011	85.71983				12.68	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	9.30977	75.92325	9.36055	75.54625				15.64	0.00	279,397,560.00	3,680	29,156.00
R214	On 04/08/2016	Bond Future	8.55	Call	18.36000	0.01836	14.77000	0.01477	18.360	15.17	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,093.71000	1.09371	942.47000	0.94247	1,093.710	15.54	0.50	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	6,819.54000	6.81954	6,448.25000	6.44825	6,819.540	16.37	0.99	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	12,672.51000	12.67251	12,295.51000	12.29551	12,672.510	16.55	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	9.34779	74.06246	9.39989	73.67852				16.08	0.00	0.00	0	3,395.00
R214	On 02/02/2017	Bond Future	9.38230	75.52872	9.43557	75.13894				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	25,012.94000	25,012.94000	25,455.31000	25,455.31000					0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,480.53000	25,480.53000	25,931.37000	25,931.37000					0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.71830	10.71830	10.86250	10.86250				15.08	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.90410	10.90410	11.05120	11.05120				15.35	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.92370	4.92370	4.96640	4.96640				13.28	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.91910	4.91910	4.96180	4.96180				13.35	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
ZMW / R	On 19/09/2016		Foreign Exchange Future	1.35630	1.35630	1.33550	1.33550			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.30310	1.30310	1.28600	1.28600			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.25450	1.25450	1.23830	1.23830			0.00	0.00	0	0.00
Total for Derivatives :											1,825,666,728.94	108,341	3 645 537.00
Grand Total:											1,825,666,728.94	108,341	3 645 537.00