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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 19/07/2016

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
<b>Derivatives</b>													
\$ / R	On 25/07/2016	Any day expiry	14.40390	14.40390		14.30460	14.30460		18.31	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	14.25	Put	76.74790	0.07675	117.92120	0.11792	76.748	19.17	0.33	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry	14.40680		14.40680		14.30750	14.30750		18.58	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,193.27600	2.19328	2,292.58160	2.29258	2,193.276	30.77	1.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	0.15220	0.00015	0.22050	0.00022	0.152	51.20	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry	14.40970		14.40970		14.31040	14.31040		18.94	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.02790	0.00003	0.03040	0.00003	0.028	37.45	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	3.45730	0.00346	4.60820	0.00461	3.457	21.65	0.02	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	0.01860	0.00002	0.02940	0.00003	0.019	31.53	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	0.02090	0.00002	0.04670	0.00005	0.021	34.92	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry	14.41250		14.41250		14.31320	14.31320		19.21	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry	14.41540		14.41540		14.31600	14.31600		19.43	0.00	0	1,541.00
\$ / R	On 01/08/2016	Any day expiry	14.42390		14.42390		14.32450	14.32450		18.94	0.00	0	0.00
\$ / R	On 01/08/2016	Any day expiry	14.52	Put	261.18950	0.26119	333.68830	0.33369	261.190	19.24	0.57	0	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	110.91060	0.11091	93.12300	0.09312	110.911	19.64	0.32	0	18,400.00
\$ / R	On 02/08/2016	Any day expiry	14.42680		14.42680		14.36100	14.36100		19.22	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/08/2016	Any day expiry	14.36	Call	250.18220	0.25018	0.00000	0.00000	250.182	19.13	0.56	47,968,612.20	6,000	6,000.00
\$ / R	On 05/08/2016	Any day expiry			14.43530	14.43530	14.33570	14.33570		19.40	0.00	0.00	0	1,713.00
\$ / R	On 11/08/2016	Any day expiry			14.45240	14.45240	14.35250	14.35250		19.21	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	2.43550	0.00244	2.68590	0.00269	2.436	22.01	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	14.43	Put	266.35980	0.26636	324.55480	0.32455	266.360	19.18	0.48	0.00	0	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	36.93610	0.03694	29.85630	0.02986	36.936	21.77	0.10	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.46380	14.46380	14.36380	14.36380		19.04	0.00	0.00	0	2,056.00
\$ / R	On 16/08/2016	Any day expiry			14.46670	14.46670	14.36660	14.36660		19.11	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	32.53570	0.03254	25.64970	0.02565	32.536	22.47	0.08	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			14.46950	14.46950	14.36940	14.36940		19.28	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	292.29130	0.29229	347.15440	0.34715	292.291	19.18	0.47	0.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,404.34650	1.40435	1,497.22170	1.49722	1,404.346	22.61	0.92	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	1.67480	0.00167	1.50690	0.00151	1.675	25.14	0.01	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			14.47240	14.47240	14.37220	14.37220		19.33	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	27.41780	0.02742	20.95020	0.02095	27.418	23.01	0.07	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			14.48660	14.48660	14.38620	14.38620		19.16	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			14.49510	14.49510	14.39470	14.39470		19.24	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	1.23150	0.00123	1.60980	0.00161	1.232	23.99	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	44.78510	0.04479	61.20550	0.06121	44.785	18.17	0.11	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	3.20590	0.00321	2.70870	0.00271	3.206	25.42	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	2.91330	0.00291	2.54300	0.00254	2.913	26.54	0.01	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.50360	14.50360	14.40310	14.40310		18.99	0.00	0.00	0	3,367.00
\$ / R	On 31/08/2016	Any day expiry			14.50930	14.50930	14.40880	14.40880		19.05	0.00	0.00	0	13.00
\$ / R	On 06/09/2016	Any day expiry			14.52630	14.52630	14.42570	14.42570		19.00	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.53190	14.53190	14.43130	14.43130		19.05	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			14.53480	14.53480	14.43410	14.43410		19.07	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	248.34170	0.24834	222.00660	0.22201	248.342	19.91	0.35	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	39.54790	0.03955	35.53700	0.03554	39.548	22.56	0.07	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			14.54610	14.54610	14.44540	14.44540		18.96	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	683.54560	0.68355	756.40610	0.75641	683.546	19.67	0.62	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	3.41830	0.00342	2.99560	0.00300	3.418	25.79	0.01	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.55180	14.55180	14.45100	14.45100		19.00	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.56310	14.56310	14.46230	14.46230		18.91	0.00	693,261,812.40	47,604	631,402.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	52.18360	0.05218	61.68310	0.06168	52.184	18.36	0.10	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	98.52000	0.09852	115.39560	0.11540	98.520	18.36	0.16	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	122.31940	0.12232	142.65100	0.14265	122.319	18.35	0.19	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	126.67160	0.12667	147.61490	0.14761	126.672	18.35	0.20	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	145.23730	0.14524	169.21610	0.16922	145.237	18.35	0.22	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	772.67390	0.77267	704.68020	0.70468	772.674	18.50	0.71	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	646.00470	0.64600	586.43470	0.58643	646.005	18.65	0.64	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	282.90470	0.28290	324.13470	0.32413	282.905	18.65	0.36	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	419.96720	0.41997	475.07960	0.47508	419.967	18.87	0.46	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	436.99880	0.43700	396.31930	0.39632	436.999	18.99	0.50	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	473.89880	0.47390	534.01930	0.53402	473.899	18.99	0.50	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 19/09/2016	Foreign Exchange Future	14.62	Call	428.41800	0.42842	388.51430	0.38851	428.418	19.02	0.50	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	532.36840	0.53237	596.28950	0.59629	532.368	19.15	0.53	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	387.56850	0.38757	351.42780	0.35143	387.568	19.19	0.46	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	569.06260	0.56906	635.17780	0.63518	569.063	19.25	0.55	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	339.38920	0.33939	307.85890	0.30786	339.389	19.40	0.42	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	290.27910	0.29028	263.63010	0.26363	290.279	19.64	0.37	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	727.17910	0.72718	801.33010	0.80133	727.179	19.64	0.63	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	210.55110	0.21055	192.30160	0.19230	210.551	20.13	0.29	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,188.79570	1.18880	1,277.38490	1.27738	1,188.796	20.65	0.78	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,272.97690	1.27298	1,363.19950	1.36320	1,272.977	20.82	0.80	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	114.03260	0.11403	105.71960	0.10572	114.033	21.10	0.17	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	97.64650	0.09765	90.71970	0.09072	97.646	21.34	0.15	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	94.38920	0.09439	87.77070	0.08777	94.389	21.38	0.15	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	62.73490	0.06273	59.03490	0.05903	62.735	21.95	0.10	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	54.74180	0.05474	51.74690	0.05175	54.742	22.14	0.09	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	47.23640	0.04724	44.88330	0.04488	47.236	22.34	0.08	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	46.17790	0.04618	43.91370	0.04391	46.178	22.37	0.08	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	44.13360	0.04413	42.03880	0.04204	44.134	22.44	0.08	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	14.05660	0.01406	13.37130	0.01337	14.057	23.88	0.03	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	1.15320	0.00115	0.94460	0.00094	1.153	25.14	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.58570	14.58570	14.48480	14.48480		18.98	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			14.58860	14.58860	14.48770	14.48770		19.07	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.98290	0.00598	6.36110	0.00636	5.983	21.77	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	102.97320	0.10297	118.91820	0.11892	102.973	18.39	0.16	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	11.06260	0.01106	9.88110	0.00988	11.063	24.12	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	9.03710	0.00904	7.94800	0.00795	9.037	24.20	0.02	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.59420	14.59420	14.49330	14.49330		19.12	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.63380	14.63380	14.53270	14.53270		19.18	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			14.64790	14.64790	14.58100	14.58100		19.15	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	592.80400	0.59280	0.00000	0.00000	592.804	19.08	0.54	94,204,924.80	12,000	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.66790	14.66790	14.56690	14.56690		19.19	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.74420	0.00874	8.84890	0.00885	8.744	19.87	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	141.95820	0.14196	159.77790	0.15978	141.958	18.30	0.18	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	34.63080	0.03463	32.56460	0.03256	34.631	26.63	0.04	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	33.43520	0.03344	31.43190	0.03143	33.435	26.82	0.04	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.67070	14.67070	14.56980	14.56980		19.21	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	97.63900	0.09764	110.45860	0.11046	97.639	18.25	0.13	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	829.87710	0.82988	895.42690	0.89543	829.877	19.85	0.58	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	194.11760	0.19412	178.43680	0.17844	194.118	21.64	0.22	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.70210	14.70210	14.60140	14.60140		19.28	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	772.42400	0.77242	833.38510	0.83339	772.424	19.66	0.54	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	193.29380	0.19329	178.36840	0.17837	193.294	21.90	0.20	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.73070	14.73070	14.63020	14.63020		19.39	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	122.83390	0.12283	136.42410	0.13642	122.834	18.29	0.15	0.00	0	9,615.00

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\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,236.26020	1.23626	1,310.04670	1.31005	1,236.260	20.68	0.66	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	135.80520	0.13581	125.81020	0.12581	135.805	22.89	0.14	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.76220	14.76220	14.66190	14.66190		19.43	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.50060	0.01050	11.39770	0.01140	10.501	18.12	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	183.00760	0.18301	201.77790	0.20178	183.008	18.32	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	52.67230	0.05267	47.38220	0.04738	52.672	27.04	0.05	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry	14.80790		14.80790	14.80790	14.70790	14.70790		19.46	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82220		14.82220	14.72230	14.72230			19.44	0.00	148,844,532.40	10,042	119,935.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.29960	0.01530	17.37020	0.01737	15.300	18.12	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	107.84100	0.10784	118.17040	0.11817	107.841	18.13	0.12	0.00	0	143,865.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	144.62750	0.14463	158.91130	0.15891	144.628	18.18	0.15	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	170.91220	0.17091	187.27790	0.18728	170.912	18.24	0.17	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	205.28610	0.20529	224.24890	0.22425	205.286	18.30	0.20	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	258.26860	0.25827	280.97360	0.28097	258.269	18.38	0.24	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	357.90520	0.35791	388.44830	0.38845	357.905	18.63	0.30	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	437.36960	0.43737	472.91790	0.47292	437.370	18.83	0.34	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	480.67560	0.48068	518.76920	0.51877	480.676	18.93	0.36	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	550.05920	0.55006	591.98970	0.59199	550.059	19.08	0.39	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	574.35420	0.57435	617.56330	0.61756	574.354	19.13	0.41	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	640.21100	0.64021	686.73000	0.68673	640.211	19.27	0.43	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	677.25480	0.67725	725.53980	0.72554	677.255	19.34	0.45	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	732.06030	0.73206	783.96590	0.78397	732.060	19.44	0.47	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	796.28250	0.79628	850.68900	0.85069	796.283	19.59	0.49	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	838.48320	0.83848	894.45030	0.89445	838.483	19.68	0.51	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	850.72460	0.85072	907.13300	0.90713	850.725	19.71	0.51	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	672.92460	0.67292	629.43300	0.62943	672.925	19.71	0.49	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	977.55910	0.97756	1,038.59090	1.03859	977.559	19.98	0.55	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	984.10390	0.98410	1,045.41540	1.04542	984.104	19.99	0.55	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,112.69190	1.11269	1,178.37990	1.17838	1,112.692	20.27	0.59	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	534.89190	0.53489	500.67990	0.50068	534.892	20.27	0.41	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	505.45520	0.50546	473.09470	0.47309	505.455	20.42	0.39	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,183.25520	1.18326	1,250.79470	1.25079	1,183.255	20.42	0.61	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,233.63620	1.23364	1,302.42300	1.30242	1,233.636	20.53	0.62	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,314.36730	1.31437	1,385.04520	1.38505	1,314.367	20.70	0.64	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,404.51560	1.40452	1,477.14910	1.47715	1,404.516	20.89	0.66	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	414.88490	0.41488	388.40300	0.38840	414.885	20.96	0.34	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,559.23230	1.55923	1,634.20920	1.63421	1,559.232	21.20	0.69	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,717.90670	1.71791	1,795.48990	1.79549	1,717.907	21.47	0.72	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	319.39160	0.31939	298.40360	0.29840	319.392	21.62	0.27	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,939.41070	1.93941	2,020.12150	2.02012	1,939.411	21.84	0.75	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,989.66340	1.98966	2,071.01420	2.07101	1,989.663	21.92	0.76	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	278.69220	0.27869	260.34900	0.26035	278.692	21.95	0.24	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,125.34200	2.12534	2,208.29690	2.20830	2,125.342	22.14	0.78	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	246.24110	0.24624	230.04480	0.23004	246.241	22.25	0.22	0.00	0	16,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	227.74000	0.22774	212.78120	0.21278	227.740	22.44	0.20	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	221.50480	0.22150	206.96720	0.20697	221.505	22.51	0.20	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	216.65180	0.21665	202.44260	0.20244	216.652	22.57	0.19	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	165.97970	0.16598	157.17550	0.15718	165.980	23.29	0.15	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	155.46960	0.15547	147.41060	0.14741	155.470	23.65	0.14	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	153.60980	0.15361	145.68380	0.14568	153.610	23.72	0.14	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	136.21980	0.13622	129.51790	0.12952	136.220	24.42	0.13	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	133.20590	0.13321	126.71540	0.12672	133.206	24.55	0.12	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	131.25370	0.13125	124.89980	0.12490	131.254	24.64	0.12	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	130.29540	0.13030	124.00860	0.12401	130.295	24.69	0.12	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	100.54150	0.10054	93.22580	0.09323	100.541	26.41	0.09	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	95.05670	0.09506	87.79410	0.08779	95.057	26.43	0.09	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	93.80490	0.09380	86.62710	0.08663	93.805	26.43	0.09	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	84.88640	0.08489	78.31750	0.07832	84.886	26.43	0.08	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	79.37980	0.07938	73.19170	0.07319	79.380	26.43	0.07	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	58.43620	0.05844	53.73350	0.05373	58.436	26.43	0.06	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	56.45580	0.05646	51.89710	0.05190	56.456	26.43	0.06	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	54.16170	0.05416	49.77040	0.04977	54.162	26.43	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	49.14110	0.04914	45.11960	0.04512	49.141	26.43	0.05	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	44.87040	0.04487	41.16720	0.04117	44.870	26.43	0.05	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	42.41710	0.04242	38.89830	0.03890	42.417	26.43	0.04	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	38.42290	0.03842	35.20710	0.03521	38.423	26.43	0.04	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	36.82120	0.03682	33.72800	0.03373	36.821	26.43	0.04	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	24.97430	0.02497	22.80760	0.02281	24.974	26.43	0.03	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	23.21950	0.02322	21.19350	0.02119	23.219	26.43	0.03	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	19.47170	0.01947	17.75000	0.01775	19.472	26.43	0.02	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	18.62870	0.01863	16.97610	0.01698	18.629	26.43	0.02	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.89360	14.89360	14.79430	14.79430		19.55	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	364.73020	0.36473	393.19010	0.39319	364.730	18.52	0.28	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	422.17870	0.42218	397.42540	0.39743	422.179	21.37	0.32	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.06700	15.06700	14.96520	14.96520		19.69	0.00	19,963,775.00	1,325	29,959.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,052.53790	1.05254	1,105.17300	1.10517	1,052.538	19.92	0.49	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,134.32990	1.13433	1,189.27160	1.18927	1,134.330	20.08	0.52	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,360.39360	1.36039	1,421.05360	1.42105	1,360.394	20.50	0.57	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,388.07580	1.38808	1,449.62270	1.44962	1,388.076	20.55	0.57	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,154.61590	2.15462	2,229.11320	2.22911	2,154.616	21.89	0.70	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	251.21260	0.25121	238.12330	0.23812	251.213	24.13	0.17	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	250.49290	0.25049	237.44650	0.23745	250.493	24.15	0.17	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	214.92800	0.21493	204.11290	0.20411	214.928	25.16	0.15	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	195.41890	0.19542	185.83420	0.18583	195.419	25.85	0.13	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	74.25550	0.07426	68.03760	0.06804	74.256	26.15	0.06	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			15.15570	15.15570	15.05220	15.05220		19.78	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	443.60150	0.44360	468.25130	0.46825	443.602	18.64	0.27	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	499.48100	0.49948	471.16530	0.47117	499.481	22.10	0.30	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future			15.35860		15.35860		15.25420	15.25420		19.93	0.00	0.00	0	156,591.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	899.52570		0.89953		939.20400	0.93920	899.526	19.37	0.40	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,255.54380		1.25554		1,304.22930	1.30423	1,255.544	20.10	0.48	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,435.03530		1.43504		1,488.02660	1.48803	1,435.035	20.41	0.52	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	483.09200		0.48309		456.95840	0.45696	483.092	23.18	0.26	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	424.53170		0.42453		403.43010	0.40343	424.532	23.87	0.23	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	340.68140		0.34068		324.15310	0.32415	340.681	25.56	0.19	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.42730		15.42730		15.32270	15.32270		20.02	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	496.75210		0.49675		518.11000	0.51811	496.752	18.62	0.26	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	561.48820		0.56149		532.40590	0.53241	561.488	22.91	0.29	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.47900		15.47900		15.37120	15.37120		20.25	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.51730		15.51730		15.40860	15.40860		20.44	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.55550		15.55550		15.44600	15.44600		20.52	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.59380		15.59380		15.48340	15.48340		20.53	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.56310		14.56310		14.46230	14.46230		18.91	0.00	1,063,106.30	73	832.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.82220		14.82220		14.72230	14.72230		19.44	0.00	518,777.00	35	101.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.06700		15.06700		14.96520	14.96520		19.69	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.35860		15.35860		15.25420	15.25420		19.93	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry			18.99510		18.99510		19.06130	19.06130		17.11	0.00	0.00	0	131.00
£ / R	On 08/09/2016	Any day expiry			19.09080		19.09080		19.15720	19.15720		16.86	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,145.20020		2.14520		2,084.29750	2.08430	2,145.200	18.14	0.93	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	2.64980		0.00265		2.97110	0.00297	2.650	30.04	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.13410		19.13410		19.20060	19.20060		16.72	0.00	16,761,471.60	876	55,360.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	412.64490		0.41264		394.57220	0.39457	412.645	16.68	0.42	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	21.05830		0.02106		23.73340	0.02373	21.058	20.96	0.03	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	12.69680		0.01270		13.89530	0.01390	12.697	23.97	0.02	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	6.58740		0.00659		7.69590	0.00770	6.587	28.05	0.01	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.50050		19.50050		19.57050	19.57050		17.43	0.00	0.00	0	1,654.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	127.74950		0.12775		122.24550	0.12225	127.750	17.41	0.11	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	396.70250		0.39670		377.89250	0.37789	396.703	16.98	0.28	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,223.95350		2.22395		2,170.09820	2.17010	2,223.954	18.76	0.76	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,628.43100		3.62843		3,566.39540	3.56640	3,628.431	19.50	0.89	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	63.50980		0.06351		64.87070	0.06487	63.510	21.33	0.06	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	16.54020		0.01654		16.39630	0.01640	16.540	22.71	0.02	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.85380		19.85380		19.92550	19.92550		17.89	0.00	754,444.40	38	1,814.00
£ / R	On 25/04/2017	Any day expiry			20.03990		20.03990		20.10930	20.10930		18.11	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.27790		20.27790		20.34740	20.34740			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.56560		20.56560		20.63240	20.63240		18.28	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13720		0.13720		0.13692	0.13692		21.01	0.00	0.00	0	969.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14017		0.14017		0.13992	0.13992		19.90	0.00	0.00	0	5,266.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14309		0.14309		0.14281	0.14281		19.57	0.00	0.00	0	1,490.00

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			0.14655		0.14655		0.14625	0.14625		19.59	0.00	0.00	0	0.00
€ / R	On 29/07/2016	Any day expiry			15.88180		15.88180		15.84460	15.84460		18.52	0.00	0.00	0	65.00
€ / R	On 15/08/2016	Any day expiry			15.94290		15.94290		15.90540	15.90540		17.25	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.07760		16.07760		16.03970	16.03970		17.58	0.00	66,014,625.60	4,106	40,240.00
€ / R	On 30/09/2016	Any day expiry			16.11980		16.11980		16.08200	16.08200		17.69	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.42560		16.42560		16.38960	16.38960		18.18	0.00	0.00	0	18,415.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,061.06130		1.06106	1,094.32260	1.09432	1,061.061		18.64	0.57	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	33.36790		0.03337	41.94840	0.04195	33.368		23.59	0.04	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.76100		16.76100		16.72370	16.72370		18.51	0.00	771,006.00	46	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.16100		17.16100		17.12170	17.12170		18.81	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.34790		17.34790		17.30500	17.30500		19.21	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.19519		99.19519		99.31601	99.31601			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.32039		96.32039		96.45112	96.45112			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.11597		95.11597		95.25513	95.25513			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.19296		97.19296		97.33718	97.33718			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.07620		100.07620		100.07741	100.07741			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.04723		100.04723		100.04960	100.04960			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.71294		99.71294		99.71751	99.71751			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.82572		99.82572		99.83439	99.83439			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.17562		100.17562		100.18766	100.18766			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.53425		99.53425		99.54890	99.54890			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.28263		99.28263		99.29922	99.29922			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.43992		99.43992		99.46116	99.46116			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.85241		98.85241		98.95531	98.95531			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.24076		98.24076		98.34644	98.34644			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.59070		97.59070		97.69663	97.69663			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.90545		97.90545		98.00716	98.00716			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			491.73400		491.73400		491.14900	491.14900			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			501.12300		501.12300		500.52800	500.52800			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			570.41200		570.41200		569.47400	569.47400			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			581.30200		581.30200		580.34900	580.34900			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			519.00500		519.00500		518.29300	518.29300			0.00	0.00	0	724.00
ALBI	On 03/11/2016	Index Future			528.91400		528.91400		528.19100	528.19100			0.00	0.00	0	20.00
ALBI	On 02/02/2017	Index Future			539.36300		539.36300		538.63600	538.63600			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.87640		10.87640		10.93530	10.93530		13.62	0.00	8,157,300.00	750	8,264.00

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 19/12/2016	Foreign Exchange Future	11.03870		11.03870	11.09970	11.09970			13.83	0.00	2,207,740.00	200	281.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.19540		11.19540	11.25600	11.25600			14.48	0.00	750,091.80	67	3,055.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.38410		11.38410	11.44370	11.44370			15.14	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.44790		11.44790	11.50450	11.50450			15.65	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.18230		11.18230	11.11950	11.11950			15.16	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.38280		11.38280	11.32070	11.32070			15.43	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.57350		11.57350	11.51020	11.51020			15.66	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.83110		14.83110	14.74020	14.74020			17.81	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.17320		15.17320	15.08390	15.08390			18.75	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.50230		15.50230	15.41040	15.41040			19.46	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.16510		2.16510	2.14780	2.14780			16.36	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.19340		2.19340	2.17590	2.17590			16.41	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.21870		2.21870	2.20080	2.20080			17.50	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.16280		2.16280	2.15810	2.15810			16.96	0.00	0.00	0	204.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.21070		2.21070	2.20620	2.20620			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	10.33673		80.45661	10.35268	80.35202				0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future	10.41251		78.18447	10.42894	78.07813				0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.48652		79.72964	10.50325	79.62276				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	10.46141		85.07269	10.47736	84.95261				0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.53495		82.41765	10.55137	82.29563				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



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 04/08/2016	GOVI		516.89000	516.89000		516.21300	516.21300			0.00	0.00	0	449.00
GOVI	On 03/11/2016	GOVI		526.75900	526.75900		526.07100	526.07100			0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI		537.16500	537.16500		536.47400	536.47400			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.87900	1.87900		1.86620	1.86620		19.04	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.91350	1.91350		1.90070	1.90070		18.97	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.94530	1.94530		1.93230	1.93230		19.31	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.56169	127.56169		127.74729	127.74729			0.00	93,757,842.15	735	2,700.00
I2025	On 03/11/2016	Bond Future		129.97969	129.97969		130.16931	130.16931			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		107.87395	107.87395		108.01424	108.01424			0.00	0.00	0	4,353.00
I2033	On 03/11/2016	Bond Future		108.90209	108.90209		109.04532	109.04532			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		133.69062	133.69062		133.79057	133.79057			0.00	11,898,465.18	89	21,279.00
I2038	On 03/11/2016	Bond Future		136.22491	136.22491		136.32704	136.32704			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		134.07815	134.07815		134.49299	134.49299			0.00	0.00	0	17,314.00
I2046	On 03/11/2016	Bond Future		135.11763	135.11763		135.54086	135.54086			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		142.47036	142.47036		142.96404	142.96404			0.00	0.00	0	21,635.00
I2050	On 03/11/2016	Bond Future		145.17122	145.17122		145.67433	145.67433			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		247.63000	247.63000		247.97800	247.97800			0.00	0.00	0	1,061.00
IGOV	On 03/11/2016	Index Future		252.37300	252.37300		252.72900	252.72900			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		257.37400	257.37400		257.74100	257.74100			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		671.09100	671.09100		671.91600	671.91600			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		683.89400	683.89400		684.73400	684.73400			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.44000	92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.52000	92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.58000	92.42000		7.58000	92.42000			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 15/03/2017	Jibar Tradeable Future			7.61000		92.39000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.70000		92.30000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.75000		92.25000		7.75000	92.25000			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			0.14200		0.14200		0.14120	0.14120			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14210		0.14210		0.14130	0.14130			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14140		0.14140		0.14050	0.14050			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.04460		0.04460		0.04400	0.04400			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.04380		0.04380		0.04380	0.04380			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04330		0.04330		0.04310	0.04310			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.21250		10.21250		10.24110	10.24110		15.01	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.35540		10.35540		10.38490	10.38490		15.26	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.49270		10.49270		10.52140	10.52140		15.91	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.35030		1.35030		1.34090	1.34090			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.36840		1.36840		1.35800	1.35800			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.38000		1.38000		1.36720	1.36720			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10400		1.10400		1.10910	1.10910			0.00	11,040.00	10	11,955.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.10820		1.10820		1.11330	1.11330			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11240		1.11240		1.11750	1.11750			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.82008		112.67192		8.84579	112.48679		9.53	0.00	11,492,535.84	102	96,045.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,013.44000		1.01344		943.85000	0.94385	1,013.440	9.59	0.54	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,218.97000		1.21897		1,137.45000	1.13745	1,218.970	9.62	0.60	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	239.24000		0.23924		296.66000	0.29666	239.240	9.74	0.19	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	133.67000		0.13367		172.45000	0.17245	133.670	9.80	0.12	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	97.74000		0.09774		128.83000	0.12883	97.740	9.83	0.09	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	3,458.30000		3.45830		3,297.68000	3.29768	3,458.300	9.86	0.93	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	3,782.72000		3.78272		3,616.60000	3.61660	3,782.720	9.89	0.95	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	35.00000		0.03500		49.50000	0.04950	35.000	9.92	0.04	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	7.26000		0.00726		11.44000	0.01144	7.260	10.04	0.01	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	0.13000		0.00013		0.27000	0.00027	0.130	10.13	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.86076		114.80082		8.88742	114.61261		9.24	0.00	47,068,336.20	410	1,683.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,698.85000		3.69885		3,584.62000	3.58462	3,698.850	9.49	0.67	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,661.62000		4.66162		4,531.42000	4.53142	4,661.620	9.61	0.75	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	570.92000		0.57092		611.35000	0.61135	570.920	9.76	0.17	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	516.59000		0.51659		554.10000	0.55410	516.590	9.79	0.16	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.89456		111.63133		8.92196	111.44153		9.42	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	On 02/02/2017	Bond Future	8.43	Call	1,709.29000		1.70929		0.00000	0.00000	1,709.290	9.25	0.35	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	3,060.69000		3.06069		152.08000	0.15208	3,060.690	9.39	0.48	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,695.93000		1.69593		0.00000	0.00000	1,695.930	9.65	0.32	0.00	0	750.00
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			299.58160		299.58160		299.73570	299.73570			0.00	0.00	0	1,600.00
R197	On 03/11/2016	Bond Future			305.26044		305.26044		305.41850	305.41850			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			249.04259		249.04259		249.69012	249.69012		8.51	0.00	0.00	0	37,066.00
R202	On 03/11/2016	Bond Future			253.76361		253.76361		254.42438	254.42438			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			8.55968		99.42759		8.59047	99.27944		6.97	0.00	0.00	0	11,634.00
R2023	On 03/11/2016	Bond Future			8.60197		97.37533		8.63424	97.22472		6.98	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future			8.63717		99.29953		8.67072	99.14795		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			7.76478		103.80688		7.79138	103.77926		1.17	0.00	0.00	0	57,982.00
R203	On 03/11/2016	Bond Future			7.77680		101.59667		7.81098	101.56890		0.94	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.70687		103.60442		7.75224	103.57819		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			9.22075		90.90375		9.24145	90.75648			0.00	0.00	0	27,010.00
R2030	On 03/11/2016	Bond Future			9.26456		92.62135		9.28588	92.47162			0.00	440,877,626.00	4,760	4,760.00
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			9.33110		94.15335		9.35683	93.95767		12.88	0.00	1,223,993.55	13	11,997.00
R2032	On 03/11/2016	Bond Future			9.37810		91.77366		9.40459	91.57464		13.17	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future			9.42011		93.58742		9.44718	93.38639		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			9.40546		99.30816		9.42108	99.17721			0.00	0.00	0	4,572.00
R2035	On 03/11/2016	Bond Future			9.45264		96.68301		9.46869	96.54992			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			9.46053		91.60307		9.48120	91.43041		14.95	0.00	0.00	0	40,481.00
R2037	On 03/11/2016	Bond Future			9.50427		93.33392		9.52550	93.15828		14.67	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			9.54380		90.92156		9.56542	90.74438		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

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	On 04/08/2016	Bond Future			8.01666		101.04210		8.04279	100.98683		2.64	0.00	0.00	0	33,127.00
R204	On 03/11/2016	Bond Future			8.04949		102.95126		8.07877	102.89528		2.33	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future			8.05612		100.94409		8.08842	100.88909		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
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			9.50045		95.56785		9.52111	95.38268		15.64	0.00	0.00	0	3,651.00
R2040	On 03/11/2016	Bond Future			9.54397		97.37361		9.56518	97.18525		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			9.54528		92.54389		9.56091	92.40292		16.36	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future			9.58824		94.29249		9.60426	94.14923		16.08	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future			9.62727		91.77393		9.64353	91.62974		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			9.53987		96.02572		9.55043	95.92824		16.21	0.00	0.00	0	56,369.00
R2048	On 03/11/2016	Bond Future			9.58444		93.40187		9.59525	93.30296		16.69	0.00	0.00	0	1,691.00
R2048	On 02/02/2017	Bond Future			9.62596		95.24766		9.63688	95.14860		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			8.22095		97.65228		8.25199	97.56275		3.97	0.00	0.00	0	74,265.00
R207	On 02/02/2017	Bond Future			8.27808		97.82032		8.31407	97.72970		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,987.45000		1.98745		1,923.29000	1.92329	1,987.450	3.54	0.74	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			8.37114		96.29213		8.40209	96.17957		5.27	0.00	577,752.78	6	48,245.00
R208	On 03/11/2016	Bond Future			8.41267		94.70897		8.44556	94.59466		5.07	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future			8.44273		96.58066		8.47734	96.46603		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			9.35974		74.52643		9.37532	74.41770		14.83	0.00	0.00	0	55,149.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,065.68000		1.06568		1,034.56000	1.03456	1,065.680	14.79	0.55	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,969.09000		1.96909		1,909.09000	1.90909	1,969.090	14.92	0.77	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	189.79000		0.18979		225.16000	0.22516	189.790	15.01	0.15	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	3.20000		0.00320		4.83000	0.00483	3.200	15.52	0.00	0.00	0	250.00

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	On 04/08/2016	Bond Future	10.60	Call	7,928.61000		7.92861	7,820.03000	7.82003		7,928.610	15.70	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.40090		72.78408	9.41687	72.67358			15.20	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	579.97000		0.57997	606.16000	0.60616		579.970	15.86	0.17	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.43753		74.22255	9.45373	74.11132			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
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			189.19733		189.19733	189.17666	189.17666				0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.50694		190.50694	190.48641	190.48641				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			139.81088		139.81088	139.90608	139.90608				0.00	0.00	0	60.00
R211	On 03/11/2016	Bond Future			142.46110		142.46110	142.55862	142.55862				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			146.09684		146.09684	146.08073	146.08073				0.00	0.00	0	4,524.00
R212	On 03/11/2016	Bond Future			148.86621		148.86621	148.85031	148.85031				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			9.24999		85.29248	9.27063	85.15032			12.60	0.00	100,986,296.32	1,184	43,896.00
R213	On 03/11/2016	Bond Future			9.29498		83.35347	9.31620	83.20901			12.87	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.33621		85.00067	9.35786	84.85500			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			9.45434		74.85826	9.46990	74.74515			15.64	0.00	1,048,015.64	14	29,156.00
R214	On 04/08/2016	Bond Future	8.55	Call	1.57000		0.00157	1.85000	0.00185		1.570	15.17	0.00	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	513.67000		0.51367	504.13000	0.50413		513.670	15.54	0.33	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,754.93000		5.75493	5,645.34000	5.64534		5,754.930	16.37	0.99	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	11,607.52000		11.60752	11,494.41000	11.49441		11,607.520	16.55	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.49643		72.97578	9.51238	72.86075			16.08	0.00	0.00	0	3,395.00
R214	On 02/02/2017	Bond Future			9.53537		74.41782	9.55154	74.30208			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			25,168.28000		25,168.28000	25,064.33000	25,064.33000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			25,635.69000		25,635.69000	25,533.54000	25,533.54000				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
SGD / R	On 19/09/2016	Foreign Exchange Future	10.75320	10.75320	10.71610	10.71610			15.57	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.94020	10.94020	10.90330	10.90330			15.85	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.74620	4.74620	4.80380	4.80380			13.33	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.73320	4.73320	4.79500	4.79500			13.63	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.41480	1.41480	1.39170	1.39170				0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.36290	1.36290	1.33680	1.33680				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.29790	1.29790	1.28870	1.28870				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,810,184,123.16</b>	<b>90,485</b>	<b>3,671,173.00</b>
<b>Grand Total:</b>											<b>1,810,184,123.16</b>	<b>90,485</b>	<b>3,671,173.00</b>