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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/06/2016

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 13/06/2016	Foreign Exchange Future	15.08250	15.08250	15.11320	15.11320			30.40	0.00	2,789,327,385.00	184,938	0.00	
\$ / R	On 14/06/2016	Any day expiry	15.06690	15.06690	15.11320	15.11320			30.30	0.00	0.00	0	0.00	
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	5.04680	0.00505	10.42040	0.01042	5.047	39.12	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	15.00	Put	67.99980	0.06800	74.74420	0.07474	68.000	31.16	0.39	0.00	0	2,000.00
\$ / R	On 15/06/2016	Any day expiry			15.06690	15.06690	15.11170	15.11170		26.55	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			15.06840	15.06840	15.11680	15.11680		23.98	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	14.80	Put	62.98430	0.06298	58.44200	0.05844	62.984	26.18	0.25	0.00	0	15,000.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	555.39140	0.55539	516.35700	0.51636	555.391	27.26	0.89	0.00	0	15,000.00
\$ / R	On 21/06/2016	Any day expiry			15.07840	15.07840	15.12710	15.12710		21.78	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	28.95570	0.02896	27.38100	0.02738	28.956	20.76	0.12	0.00	0	1,000.00
\$ / R	On 21/06/2016	Any day expiry	15.00	Put	155.08740	0.15509	145.52310	0.14552	155.087	21.59	0.43	0.00	0	6,000.00
\$ / R	On 24/06/2016	Any day expiry			15.08650	15.08650	15.13600	15.13600		21.88	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	274.90050	0.27490	255.32230	0.25532	274.900	22.03	0.55	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	4.85080	0.00485	7.29430	0.00729	4.851	26.94	0.02	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.09920	15.09920	15.14860	15.14860		21.18	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.00330	0.00000	0.03170	0.00003	0.003	29.50	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
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	3.97460	0.00397	3.82890	0.00383	3.975	25.50	0.01	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	69.69690	0.06970	62.84720	0.06285	69.697	20.61	0.20	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	6.83460	0.00683	9.24480	0.00924	6.835	23.89	0.03	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	3.27510	0.00328	4.36400	0.00436	3.275	26.13	0.01	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.10230	15.10230	15.15170	15.15170		21.24	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.10550	15.10550	15.15490	15.15490		21.28	0.00	0.00	0	1,013.00
\$ / R	On 01/07/2016	Any day expiry			15.10870	15.10870	15.15800	15.15800		21.33	0.00	0.00	0	0.00
\$ / R	On 01/07/2016	Any day expiry	15.68	Put	673.71190	0.67371	637.69540	0.63770	673.712	22.53	0.76	0.00	0	18,400.00
\$ / R	On 01/07/2016	Any day expiry	15.85	Call	72.95340	0.07295	83.37470	0.08337	72.953	22.88	0.18	0.00	0	18,400.00
\$ / R	On 05/07/2016	Any day expiry			15.12130	15.12130	15.17060	15.17060		20.83	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.50	Put	81.19530	0.08120	72.15460	0.07215	81.195	20.19	0.19	0.00	0	22,600.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	105.02290	0.10502	93.89740	0.09390	105.023	20.29	0.23	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.14350	15.14350	15.19270	15.19270		20.81	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	604.43210	0.60443	567.04780	0.56705	604.432	21.63	0.65	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.15300	15.15300	15.20200	15.20200		20.88	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.18570	15.18570	15.23530	15.23530		20.56	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,497.47760	1.49748	1,448.77530	1.44878	1,497.478	23.16	0.86	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	9.66890	0.00967	9.33020	0.00933	9.669	25.22	0.02	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.18870	15.18870	15.23830	15.23830		20.58	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.96120	0.00096	0.75460	0.00075	0.961	26.08	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	18.32270	0.01832	16.52130	0.01652	18.323	20.01	0.04	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	43.99630	0.04400	44.03550	0.04404	43.996	23.91	0.08	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	28.81830	0.02882	28.52870	0.02853	28.818	24.33	0.05	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.19170	15.19170	15.24130	15.24130		20.59	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			15.19460	15.19460	15.24430	15.24430		20.61	0.00	0.00	0	1,841.00
\$ / R	On 05/08/2016	Any day expiry			15.21550	15.21550	15.26540	15.26540		20.49	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	365.26330	0.36526	334.66030	0.33466	365.263	20.26	0.41	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			15.23330	15.23330	15.28360	15.28360		20.42	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	9.15640	0.00916	8.03500	0.00804	9.156	22.07	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	384.22710	0.38423	392.97110	0.39297	384.227	20.89	0.43	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.24520	15.24520	15.29560	15.29560		20.27	0.00	0.00	0	105.00
\$ / R	On 16/08/2016	Any day expiry			15.24820	15.24820	15.29860	15.29860		20.28	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	314.68390	0.31468	320.71380	0.32071	314.684	21.23	0.36	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			15.25120	15.25120	15.30160	15.30160		20.29	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	900.12980	0.90013	855.55600	0.85556	900.130	21.29	0.65	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	73.93130	0.07393	73.17750	0.07318	73.931	23.85	0.11	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			15.25420	15.25420	15.30460	15.30460		20.28	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	271.46960	0.27147	275.91680	0.27592	271.470	21.57	0.32	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			15.26910	15.26910	15.31940	15.31940		20.16	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			15.27810	15.27810	15.32840	15.32840		20.25	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	3.00880	0.00301	2.79470	0.00279	3.009	23.16	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	44.13490	0.04413	39.31620	0.03932	44.135	19.38	0.07	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	72.80240	0.07280	72.22050	0.07222	72.802	24.17	0.10	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	59.89980	0.05990	59.19050	0.05919	59.900	24.52	0.08	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 29/08/2016	Any day expiry		15.28710	15.28710		15.33730	15.33730		20.10	0.00	0.00	0	3,367.00
\$ / R	On 06/09/2016	Any day expiry		15.31100	15.31100		15.36110	15.36110		19.99	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry		15.31700	15.31700		15.36700	15.36700		20.00	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry		15.32000	15.32000		15.37000	15.37000		20.01	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	756.10910	0.75611	775.40250	0.77540	756.109	19.61	0.61	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	251.31710	0.25132	254.52480	0.25452	251.317	22.03	0.26	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry		15.33190	15.33190		15.38190	15.38190		20.00	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	418.01690	0.41802	388.53820	0.38854	418.017	19.44	0.38	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	56.66750	0.05667	55.02580	0.05503	56.668	25.58	0.07	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry		15.33790	15.33790		15.38800	15.38800		20.02	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		15.35020	15.35020		15.40020	15.40020		19.97	0.00	715,703,075.00	46,625	600,393.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	41.12350	0.04112	37.60860	0.03761	41.124	19.02	0.06	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	81.06250	0.08106	73.44380	0.07344	81.063	18.56	0.11	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	1,477.93310	1.47793	0.00000	0.00000	1,477.933	18.59	0.84	13,055,650.00	1,000	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	170.91050	0.17091	154.99800	0.15500	170.910	18.71	0.20	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	253.49240	0.25349	232.72070	0.23272	253.492	18.89	0.26	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,036.30260	1.03630	1,063.83940	1.06384	1,036.303	18.96	0.71	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	286.10260	0.28610	263.63940	0.26364	286.103	18.96	0.29	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	323.41610	0.32342	298.24040	0.29824	323.416	19.09	0.31	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	802.34060	0.80234	822.24690	0.82225	802.341	19.50	0.61	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	452.14060	0.45214	422.04690	0.42205	452.141	19.50	0.39	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	655.68480	0.65568	0.00000	0.00000	655.685	19.90	0.53	16,529,200.00	2,000	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	783.96360	0.78396	745.33150	0.74533	783.964	20.37	0.54	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	848.34060	0.84834	808.68320	0.80868	848.341	20.54	0.56	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	404.53180	0.40453	412.22510	0.41223	404.532	21.02	0.37	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	283.79190	0.28379	287.97710	0.28798	283.792	21.88	0.28	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	259.40150	0.25940	262.94210	0.26294	259.402	22.11	0.26	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	255.84700	0.25585	259.29310	0.25929	255.847	22.14	0.26	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	248.88920	0.24889	252.15730	0.25216	248.889	22.21	0.25	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	202.05760	0.20206	204.45220	0.20445	202.058	22.70	0.21	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	141.91020	0.14191	142.86450	0.14286	141.910	23.43	0.15	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	123.41210	0.12341	123.97790	0.12398	123.412	23.72	0.14	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	44.52710	0.04453	42.18990	0.04219	44.527	27.40	0.05	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry		15.37780	15.37780		15.42780	15.42780		20.07	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.87840	0.00588	5.60750	0.00561	5.878	21.37	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	69.18190	0.06918	62.63180	0.06263	69.182	18.76	0.09	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	101.34320	0.10134	101.57040	0.10157	101.343	24.39	0.11	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	91.54110	0.09154	91.62500	0.09162	91.541	24.62	0.10	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry		15.46370	15.46370		15.51370	15.51370		20.07	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.65630	0.00766	7.44290	0.00744	7.656	20.05	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	89.29540	0.08930	81.33340	0.08133	89.295	18.47	0.10	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	122.18380	0.12218	121.81620	0.12182	122.184	24.89	0.11	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	118.40950	0.11841	117.95060	0.11795	118.410	25.06	0.11	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry		15.50060	15.50060		15.55050	15.55050		20.09	0.00	0.00	0	0.00

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\$ / R	On 07/11/2016	Any day expiry	14.95	Put	502.85850	0.50286	474.84780	0.47485	502.858	19.37	0.36	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	496.50000	0.49650	504.54320	0.50454	496.500	21.31	0.37	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			15.53130	15.53130	15.58110	15.58110		20.15	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	68.79050	0.06879	62.44310	0.06244	68.791	17.87	0.08	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	857.56240	0.85756	821.96410	0.82196	857.562	20.22	0.49	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	369.72120	0.36972	374.89610	0.37490	369.721	22.37	0.28	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			15.56500	15.56500	15.61490	15.61490		20.09	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	9.70350	0.00970	9.39100	0.00939	9.704	18.96	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	106.02260	0.10602	96.67280	0.09667	106.023	17.98	0.11	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	148.13140	0.14813	148.07400	0.14807	148.131	25.67	0.12	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.61410	15.61410	15.66390	15.66390		20.13	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.62980	15.62980	15.67960	15.67960		19.76	0.00	67,661,404.20	4,329	103,207.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	10.98130	0.01098	10.88050	0.01088	10.981	18.42	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	82.58990	0.08259	77.09010	0.07709	82.590	17.81	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	100.33090	0.10033	93.27120	0.09327	100.331	17.96	0.10	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	124.04360	0.12404	114.90860	0.11491	124.044	18.13	0.12	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	161.48440	0.16148	149.12970	0.14913	161.484	18.35	0.14	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	227.83890	0.22784	211.92210	0.21192	227.839	18.59	0.19	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	279.91000	0.27991	261.79890	0.26180	279.910	18.70	0.22	0.00	0	125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	372.00980	0.37201	350.52820	0.35053	372.010	18.88	0.27	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	417.89940	0.41790	394.35370	0.39435	417.899	18.97	0.29	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	445.06570	0.44507	420.50530	0.42051	445.066	19.05	0.30	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	485.63040	0.48563	460.29140	0.46029	485.630	19.16	0.32	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	532.63000	0.53263	506.47920	0.50648	532.630	19.28	0.34	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	563.82530	0.56383	537.18110	0.53718	563.825	19.35	0.35	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	572.91740	0.57292	546.14220	0.54614	572.917	19.37	0.36	0.00	0	28,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	668.29070	0.66829	640.21990	0.64022	668.291	19.59	0.39	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	673.26590	0.67327	645.13540	0.64514	673.266	19.60	0.40	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,001.78410	1.00178	1,021.90080	1.02190	1,001.784	19.82	0.57	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	771.98410	0.77198	742.30080	0.74230	771.984	19.82	0.43	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	827.39670	0.82740	796.25450	0.79625	827.397	19.95	0.45	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	957.19670	0.95720	975.85450	0.97585	957.197	19.95	0.55	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	867.29110	0.86729	835.14450	0.83514	867.291	20.04	0.46	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	931.78520	0.93179	898.08540	0.89809	931.785	20.19	0.48	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,004.58250	1.00458	969.67660	0.96968	1,004.583	20.34	0.50	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.86	Put	1,041.90560	1.04191	1,006.46440	1.00646	1,041.906	20.42	0.51	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,131.31810	1.13132	1,094.66900	1.09467	1,131.318	20.60	0.53	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,264.84480	1.26484	1,226.47270	1.22647	1,264.845	20.87	0.56	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,454.96640	1.45497	1,415.10760	1.41511	1,454.966	21.25	0.60	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,498.56930	1.49857	1,458.41220	1.45841	1,498.569	21.34	0.61	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	593.00780	0.59301	602.55350	0.60255	593.008	21.36	0.38	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,617.09050	1.61709	1,576.18380	1.57618	1,617.090	21.56	0.64	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	504.81670	0.50482	512.83780	0.51284	504.817	21.86	0.34	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	495.74340	0.49574	503.81110	0.50381	495.743	21.91	0.33	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	493.50140		0.49350	501.51990	0.50152	493.501	21.93	0.33	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	387.38870		0.38739	393.05990	0.39306	387.389	22.61	0.27	0.00	0	63,513.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	360.98480		0.36098	366.08950	0.36609	360.985	22.82	0.25	0.00	0	15,100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	356.26360		0.35626	361.26620	0.36127	356.264	22.86	0.25	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	311.35290		0.31135	315.40690	0.31541	311.353	23.25	0.22	0.00	0	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	303.42600		0.30343	307.31760	0.30732	303.426	23.33	0.22	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	298.27150		0.29827	302.05690	0.30206	298.272	23.38	0.22	0.00	0	23,489.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	258.32630		0.25833	260.21270	0.26021	258.326	23.86	0.19	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	224.34120		0.22434	224.53640	0.22454	224.341	24.73	0.16	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	218.25690		0.21826	218.34550	0.21835	218.257	24.91	0.16	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	216.94020		0.21694	217.00630	0.21701	216.940	24.95	0.16	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	207.46240		0.20746	207.37100	0.20737	207.462	25.24	0.15	0.00	0	26,053.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	201.51710		0.20152	201.32900	0.20133	201.517	25.44	0.15	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	177.99260		0.17799	177.44440	0.17744	177.993	26.33	0.13	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	175.67080		0.17567	175.09070	0.17509	175.671	26.43	0.13	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	172.95460		0.17295	172.33610	0.17234	172.955	26.55	0.13	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	166.90250		0.16690	166.20090	0.16620	166.903	26.83	0.12	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	155.97520		0.15598	157.36270	0.15736	155.975	26.83	0.11	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	149.56880		0.14957	150.86600	0.15087	149.569	26.83	0.11	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	138.93310		0.13893	140.08280	0.14008	138.933	26.83	0.10	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	134.59060		0.13459	135.68090	0.13568	134.591	26.83	0.10	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	100.75920		0.10076	101.40880	0.10141	100.759	26.83	0.08	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	95.43170		0.09543	96.01610	0.09602	95.432	26.83	0.08	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	83.69380		0.08369	84.13950	0.08414	83.694	26.83	0.07	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	80.97690		0.08098	81.39170	0.08139	80.977	26.83	0.07	0.00	0	69,895.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			15.89400		15.89400	15.94310	15.94310		20.34	0.00	0.00	0	12,670.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	746.94270		0.74694	721.38420	0.72138	746.943	19.50	0.37	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	813.07890		0.81308	786.45140	0.78645	813.079	19.66	0.39	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	999.14960		0.99915	969.88460	0.96988	999.150	20.09	0.44	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,022.23890		1.02224	992.67640	0.99268	1,022.239	20.14	0.44	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,675.29920		1.67530	1,639.83460	1.63983	1,675.299	21.33	0.58	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	463.22690		0.46323	471.11230	0.47111	463.227	23.30	0.26	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	461.71020		0.46171	469.56880	0.46957	461.710	23.31	0.26	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	385.74950		0.38575	392.17070	0.39217	385.749	23.94	0.22	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	348.75580		0.34876	353.31010	0.35331	348.756	24.51	0.20	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	193.81220		0.19381	200.05230	0.20005	193.812	26.61	0.12	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			16.19760		16.19760	16.24220	16.24220		20.56	0.00	1,571,167.20	97	155,289.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	655.27300		0.65527	637.49800	0.63750	655.273	19.19	0.30	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,088.78820		1.08879	1,064.67350	1.06467	1,088.788	20.05	0.41	0.00	0	3,155.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	775.85310		0.77585	787.54800	0.78755	775.853	22.68	0.35	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	532.79070		0.53279	539.19230	0.53919	532.791	24.49	0.25	0.00	0	3,155.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			16.24080		16.24080	16.28480	16.28480		20.96	0.00	0.00	0	1,670.00	
\$ / R	On 18/12/2017	Foreign Exchange Future			16.28400		16.28400	16.32750	16.32750		21.22	0.00	0.00	0	70.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			16.32720		16.32720	16.37010	16.37010		21.31	0.00	0.00	0	70.00	

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 18/06/2018		Foreign Exchange Future	16.38800	16.38800		16.43650	16.43650		21.34	0.00	0.00	0	70.00
\$ / R MAXI	On 13/06/2016		Foreign Exchange Future	15.08250	15.08250		15.11320	15.11320		30.40	0.00	135,742.50	9	0.00
\$ / R MAXI	On 19/09/2016		Foreign Exchange Future	15.35020	15.35020		15.40020	15.40020		19.97	0.00	307,004.00	20	700.00
\$ / R MAXI	On 19/12/2016		Foreign Exchange Future	15.62980	15.62980		15.67960	15.67960		20.17	0.00	46,889.40	3	72.00
\$ / R MAXI	On 13/03/2017		Foreign Exchange Future	15.89400	15.89400		15.94310	15.94310		20.34	0.00	0.00	0	51.00
£ / R	On 13/06/2016		Foreign Exchange Future	21.49020	21.49020		21.66410	21.66410		24.07	0.00	903,942,282.60	42,063	0.00
£ / R	On 08/09/2016		Any day expiry	21.89350	21.89350		22.03920	22.03920		23.81	0.00	0.00	0	0.00
£ / R	On 08/09/2016	21.20	Put	685.18370	0.68518		575.46440	0.57546	685.184	23.69	0.37	0.00	0	12,264.00
£ / R	On 08/09/2016	25.85	Call	132.52070	0.13252		119.94620	0.11995	132.521	25.88	0.11	0.00	0	12,264.00
£ / R	On 19/09/2016		Foreign Exchange Future	21.94270	21.94270		22.08870	22.08870		23.24	0.00	31,926,628.50	1,455	63,094.00
£ / R	On 19/09/2016	22.50	Call	824.13470	0.82413		827.90890	0.82791	824.135	23.53	0.44	0.00	0	500.00
£ / R	On 19/09/2016	25.30	Call	214.24410	0.21424		201.38530	0.20139	214.244	25.18	0.15	0.00	0	800.00
£ / R	On 19/12/2016		Foreign Exchange Future	22.36000	22.36000		22.50690	22.50690		21.28	0.00	0.00	0	152.00
£ / R	On 19/12/2016	17.13	Put	59.73880	0.05974		45.99410	0.04599	59.739	22.06	0.04	0.00	0	4,885.00
£ / R	On 19/12/2016	18.41	Put	126.93310	0.12693		88.09060	0.08809	126.933	20.33	0.08	0.00	0	783.00
£ / R	On 19/12/2016	21.41	Put	888.52200	0.88852		786.84390	0.78684	888.522	20.86	0.36	0.00	0	4,885.00
£ / R	On 19/12/2016	23.01	Put	1,756.83370	1.75683		1,623.99700	1.62400	1,756.834	21.64	0.54	0.00	0	783.00
£ / R	On 19/12/2016	24.46	Call	689.64550	0.68965		688.87910	0.68888	689.646	22.56	0.32	0.00	0	4,885.00
£ / R	On 19/12/2016	26.94	Call	306.19240	0.30619		297.12990	0.29713	306.192	24.10	0.16	0.00	0	783.00
£ / R	On 13/03/2017		Foreign Exchange Future	22.75940	22.75940		22.90730	22.90730		20.68	0.00	0.00	0	51.00
£ / R	On 25/04/2017		Any day expiry	22.97230	22.97230		23.11970	23.11970		20.52	0.00	0.00	0	73.00
£ / R	On 19/06/2017		Foreign Exchange Future	23.22460	23.22460		23.36550	23.36550			0.00	209,021.40	9	9,525.00
£ / R	On 18/12/2017		Foreign Exchange Future	23.34120	23.34120		23.48230	23.48230		19.65	0.00	0.00	0	520.00
¥ / R	On 13/06/2016		Foreign Exchange Future	0.14189	0.14189		0.14136	0.14136		20.95	0.00	660,346.75	4,654	0.00
¥ / R	On 19/09/2016		Foreign Exchange Future	0.14483	0.14483		0.14454	0.14454		20.88	0.00	12,165.89	84	1,394.00
¥ / R	On 19/12/2016		Foreign Exchange Future	0.14802	0.14802		0.14771	0.14771		20.37	0.00	0.00	0	9,205.00
¥ / R	On 13/03/2017		Foreign Exchange Future	0.15111	0.15111		0.15078	0.15078		20.59	0.00	0.00	0	104.00
¥ / R	On 19/06/2017		Foreign Exchange Future	0.15474	0.15474		0.15436	0.15436		20.60	0.00	0.00	0	0.00
€ / R	On 13/06/2016		Foreign Exchange Future	16.98900	16.98900		17.07140	17.07140		20.68	0.00	1,449,025,788.00	85,292	0.00
€ / R	On 30/06/2016		Any day expiry	17.07470	17.07470		17.12520	17.12520		20.91	0.00	429,515.00	25	99.00
€ / R	On 19/09/2016		Foreign Exchange Future	17.40230	17.40230		17.45290	17.45290		20.28	0.00	49,457,336.60	2,842	52,640.00
€ / R	On 19/09/2016	17.00	Call	930.09280	0.93009		952.86490	0.95286	930.093	20.00	0.61	0.00	0	700.00
€ / R	On 19/12/2016		Foreign Exchange Future	17.77860	17.77860		17.82850	17.82850		20.28	0.00	40,961,894.40	2,304	15,167.00
€ / R	On 19/12/2016	16.90	Put	596.59570	0.59660		571.48000	0.57148	596.596	19.58	0.33	0.00	0	2,961.00
€ / R	On 19/12/2016	21.90	Call	203.62940	0.20363		207.87510	0.20788	203.629	24.57	0.14	0.00	0	2,961.00
€ / R	On 13/03/2017		Foreign Exchange Future	18.14050	18.14050		18.19080	18.19080		20.34	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017		Foreign Exchange Future	18.56280	18.56280		18.60660	18.60660		20.46	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017		Foreign Exchange Future	18.65400	18.65400		18.69610	18.69610		20.68	0.00	6,342,360.00	340	0.00
10Y STND	On 17/12/2025		Interest Rate Swap	101.60230	101.60230		101.42694	101.42694			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
10Y STND	On 16/03/2026	Interest Rate Swap		98.81692	98.81692		98.63462	98.63462			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		97.68326	97.68326		97.49676	97.49676			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		99.78791	99.78791		99.59730	99.59730			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.09128	100.09128		100.09318	100.09318			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.09082	100.09082		100.08995	100.08995			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.79518	99.79518		99.79316	99.79316			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.95012	99.95012		99.93874	99.93874			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.34873	100.34873		100.33089	100.33089			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.76165	99.76165		99.73266	99.73266			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		99.57894	99.57894		99.53182	99.53182			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		99.81017	99.81017		99.74877	99.74877			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		99.96284	99.96284		99.86837	99.86837			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		99.43437	99.43437		99.33274	99.33274			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		98.87178	98.87178		98.76462	98.76462			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		99.27793	99.27793		99.16290	99.16290			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future		485.94800	485.94800		486.86900	486.86900			0.00	0.00	0	19.00
AL37	On 03/11/2016	Index Future		495.31500	495.31500		496.25500	496.25500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future		559.04200	559.04200		560.71900	560.71900			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future		569.81700	569.81700		571.52900	571.52900			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future		507.99300	507.99300		509.52300	509.52300			0.00	0.00	0	723.00
ALBI	On 03/11/2016	Index Future		517.78400	517.78400		519.34600	519.34600			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		528.21600	528.21600		529.82700	529.82700			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		11.16000	11.16000		11.18680	11.18680		18.47	0.00	67,718,880.00	6,068	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		11.32790	11.32790		11.35920	11.35920		15.35	0.00	4,395,225.20	388	7,535.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.49880	11.49880		11.53020	11.53020		15.46	0.00	1,862,805.60	162	1,216.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.66250	11.66250		11.69380	11.69380		15.95	0.00	0.00	0	4,735.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.85110	11.85110		11.87990	11.87990		16.34	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.85290	11.85290		11.88160	11.88160		16.81	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		11.79050	11.79050		11.86040	11.86040		18.87	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		12.03530	12.03530		12.08670	12.08670		15.80	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		12.25640	12.25640		12.30830	12.30830		15.93	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		12.46740	12.46740		12.51930	12.51930		16.37	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future		15.60360	15.60360		15.69610	15.69610		23.02	0.00	499,315.20	32	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future		15.96750	15.96750		16.07250	16.07250		20.04	0.00	255,480.00	16	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future		16.34350	16.34350		16.44770	16.44770		20.59	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
CHF / R	On 13/03/2017	Foreign Exchange Future	16.70410		16.70410		16.80720	16.80720		21.16	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.28510		2.28510		2.29080	2.29080		22.74	0.00	525,573.00	230	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.31950		2.31950		2.32590	2.32590		18.70	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.35080		2.35080		2.35700	2.35700		18.97	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.37770		2.37770		2.38380	2.38380		19.54	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.28480		2.28480		2.30010	2.30010		23.80	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.34700		2.34700		2.35310	2.35310		20.07	0.00	129,085.00	55	55.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.39910		2.39910		2.40550	2.40550		20.25	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	10.66691		78.33437		10.62287	78.61230			0.00	0.00	0	8,837.00
ES33	On 03/11/2016	Bond Future	10.75134		76.03565		10.70582	76.31902			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.83182		77.56849		10.78436	77.86004			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	10.81658		82.46854		10.77253	82.78376			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.89974		79.77878		10.85421	80.10008			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	506.68200		506.68200		508.13700	508.13700			0.00	5,066,820.00	1	449.00
GOVI	On 03/11/2016	GOVI	516.44800		516.44800		517.93300	517.93300			0.00	0.00	0	127.00
GOVI	On 02/02/2017	GOVI	526.85300		526.85300		528.38500	528.38500			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.94290		1.94290		1.94690	1.94690		23.65	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.97950		1.97950		1.98600	1.98600		19.77	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.01610		2.01610		2.02270	2.02270		19.58	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.05000		2.05000		2.05670	2.05670		19.83	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
I2025	On 04/08/2016	Bond Future		127.70042	127.70042		127.47470	127.47470			0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future		130.14354	130.14354		129.91366	129.91366			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		108.55322	108.55322		108.53321	108.53321			0.00	0.00	0	4,170.00
I2033	On 03/11/2016	Bond Future		109.61074	109.61074		109.59041	109.59041			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		133.88124	133.88124		133.62425	133.62425			0.00	0.00	0	22,221.00
I2038	On 03/11/2016	Bond Future		136.44265	136.44265		136.18092	136.18092			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		134.72601	134.72601		134.70016	134.70016			0.00	0.00	0	16,659.00
I2046	On 03/11/2016	Bond Future		135.79795	135.79795		135.77167	135.77167			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future		144.15692	144.15692		144.12877	144.12877			0.00	0.00	0	21,191.00
I2050	On 03/11/2016	Bond Future		146.91464	146.91464		146.88666	146.88666			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		247.82100	247.82100		247.66600	247.66600			0.00	0.00	0	1,081.00
IGOV	On 03/11/2016	Index Future		252.61300	252.61300		252.45600	252.45600			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		257.71700	257.71700		257.56500	257.56500			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		671.31500	671.31500		670.84300	670.84300			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		684.12800	684.12800		683.64700	683.64700			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.31000	92.69000		7.32000	92.68000			0.00	250,000.00	20	10.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.34000	92.66000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.41000	92.59000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.45000	92.55000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.53000	92.47000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.56000	92.44000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.65000	92.35000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.78000	92.22000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.91000	92.09000		7.90000	92.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.97000	92.03000		7.96000	92.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.04000	91.96000		8.03000	91.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		8.11000	91.89000		8.10000	91.90000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.14910	0.14910		0.14940	0.14940			0.00	188,760.60	1,266	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14900	0.14900		0.14950	0.14950			0.00	188,634.00	1,266	1,266.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 19/12/2016	Foreign Exchange Future			0.14880		0.14880		0.14960	0.14960			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14950		0.14950		0.15000	0.15000			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07580		0.07580		0.07590	0.07590			0.00	840,243.00	11,085	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05070		0.05070		0.05330	0.05330			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.04920		0.04920		0.05070	0.05070			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04820		0.04820		0.04960	0.04960			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.66260		10.66260		10.70150	10.70150		19.48	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.80460		10.80460		10.85520	10.85520		16.31	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.95580		10.95580		11.00650	11.00650		16.51	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			11.10130		11.10130		11.15270	11.15270		17.38	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.36950		1.36950		1.38130	1.38130			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.38430		1.38430		1.39800	1.39800			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.39940		1.39940		1.41320	1.41320			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.41120		1.41120		1.42510	1.42510			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.12640		1.12640		1.12960	1.12960			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13370		1.13370		1.13330	1.13330			0.00	28,342.50	25	13,410.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13750		1.13750		1.13710	1.13710			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.14130		1.14130		1.14100	1.14100			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.13349		110.44338		9.08349	110.79482		10.66	0.00	12,038,328.42	109	99,556.00
R186	On 04/08/2016	Bond Future	8.85	Call	928.07000		0.92807	1,096.07000	1.09607	928.070	10.45	0.33	0.33	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,049.31000		1.04931	1,229.29000	1.22929	1,049.310	10.47	0.36	0.36	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	1,376.33000		1.37633	1,282.84000	1.28284	1,376.330	10.58	0.42	0.42	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	2,393.12000		2.39312	2,660.56000	2.66056	2,393.120	10.60	0.61	0.61	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	2,606.49000		2.60649	2,882.87000	2.88287	2,606.490	10.61	0.64	0.64	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	981.53000		0.98153	914.83000	0.91483	981.530	10.63	0.33	0.33	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	599.25000		0.59925	559.97000	0.55997	599.250	10.72	0.23	0.23	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	194.81000		0.19481	184.77000	0.18477	194.810	10.95	0.09	0.09	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.18373		112.54964		9.13171	112.90802		10.32	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,927.72000		2.92772	3,147.18000	3.14718	2,927.720	10.22	0.52	0.52	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,668.28000		3.66828	3,913.49000	3.91349	3,668.280	10.29	0.59	0.59	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	1,558.78000		1.55878	1,475.01000	1.47501	1,558.780	10.41	0.32	0.32	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	1,456.32000		1.45632	1,377.59000	1.37759	1,456.320	10.44	0.30	0.30	0.00	0	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future			298.51616		298.51616		298.46178	298.46178			0.00	0.00	0	1,845.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 03/11/2016	Bond Future			304.22701		304.22701		304.17224	304.17224			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			249.14835		249.14835		249.10199	249.10199		8.51	0.00	0.00	0	37,608.00
R202	On 03/11/2016	Bond Future			253.91484		253.91484		253.86785	253.86785			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			8.90452		97.78442		8.85420	98.02201		7.92	0.00	0.00	0	11,289.00
R2023	On 03/11/2016	Bond Future			8.96059		95.71793		8.90768	95.96021		7.94	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			9.00645		97.64723		8.94999	97.89756		7.65	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			7.79408		103.77645		7.73709	103.83565		1.30	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future			7.79285		101.58363		7.71845	101.64411		1.10	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.66038		103.63131		7.54800	103.69637		0.79	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			9.53151		88.72762		9.48690	89.03546			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future			9.58307		90.42012		9.53698	90.73398			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			9.64562		91.80280		9.60100	92.13083		14.17	0.00	0.00	0	11,433.00
R2032	On 03/11/2016	Bond Future			9.70039		89.39471		9.65433	89.72909		14.48	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future			9.74778		91.19692		9.69982	91.54105		14.18	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			9.73902		96.57066		9.69437	96.93003			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future			9.79431		93.91035		9.74827	94.27666			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			9.80615		88.78241		9.76161	89.13812		16.30	0.00	0.00	0	40,983.00
R2037	On 03/11/2016	Bond Future			9.85794		90.47602		9.81207	90.83863		15.95	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			9.90351		88.04296		9.85588	88.41580		16.40	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			8.21418		100.62522		8.16193	100.73528		3.11	0.00	0.00	0	31,609.00
R204	On 03/11/2016	Bond Future			8.26288		102.54424		8.20388	102.65656		2.77	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			8.27708		100.56860		8.20759	100.68649		2.54	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			9.86625		92.37477		9.82173	92.75389		16.96	0.00	0.00	0	722.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 03/11/2016	Bond Future			9.91835		94.13682		9.87251	94.52331		16.59	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			9.88017		89.60223		9.83561	89.98428		17.64	0.00	0.00	0	19,151.00
R2044	On 03/11/2016	Bond Future			9.93069		91.31141		9.88484	91.70084		17.26	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			9.97535		88.77004		9.92780	89.17034		17.77	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			9.87217		93.04396		9.82752	93.43454		17.37	0.00	0.00	0	58,911.00
R2048	On 03/11/2016	Bond Future			9.92439		90.37974		9.87842	90.77797		17.84	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			9.97167		92.20154		9.92399	92.61084		17.48	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			8.50769		96.82911		8.45669	96.97489		4.57	0.00	0.00	0	76,760.00
R207	On 02/02/2017	Bond Future			8.59689		97.02124		8.53482	97.17617		4.13	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,696.50000		1.69650	1,799.11000	1.79911	1,696.500	1,696.500	4.12	0.60	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			8.66364		95.23491		8.61301	95.41687		5.99	0.00	1,809,463.29	19	48,487.00
R208	On 03/11/2016	Bond Future			8.71970		93.64839		8.66567	93.83397		5.89	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.76001		95.53616		8.70124	95.72857		5.60	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			9.67639		72.36473		9.63173	72.66358		16.20	0.00	0.00	0	55,063.00
R209	On 04/08/2016	Bond Future	9.40	Call	974.82000		0.97482	1,128.99000	1.12899	974.820	974.820	15.93	0.35	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,507.05000		1.50705	1,700.09000	1.70009	1,507.050	1,507.050	16.02	0.47	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	1,671.01000		1.67101	1,583.05000	1.58305	1,671.010	1,671.010	16.07	0.47	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	441.52000		0.44152	422.83000	0.42283	441.520	441.520	16.44	0.18	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,958.78000		5.95878	6,252.28000	6.25228	5,958.780	5,958.780	16.70	0.91	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.72450		70.59412		9.67856	70.89880		16.63	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	1,527.23000		1.52723	1,463.52000	1.46352	1,527.230	1,527.230	16.85	0.30	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.76596		72.01730		9.71836	72.33050		16.39	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			188.71272		188.71272		188.58233	188.58233			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.04051		190.04051		189.90800	189.90800			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			139.97543		139.97543		139.95666	139.95666			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.65347		142.65347		142.63458	142.63458			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			145.86774		145.86774		145.84085	145.84085			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.65852		148.65852		148.63138	148.63138			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			9.55724		83.21167		9.51252	83.50987		13.93	0.00	0.00	0	45,747.00
R213	On 03/11/2016	Bond Future			9.60961		81.24767		9.56347	81.55168		14.26	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.65601		82.88531		9.60797	83.19815		14.00	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			9.79564		72.44288		9.75095	72.75148		16.92	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	41.81000		0.04181		59.26000	0.05926	41.810	16.45	0.03	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	593.43000		0.59343		709.82000	0.70982	593.430	16.58	0.23	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,958.66000		3.95866		4,239.53000	4.23953	3,958.660	17.18	0.78	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,228.75000		9.22875		9,537.90000	9.53790	9,228.750	17.80	0.98	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.84530		70.52717		9.79935	70.84175		17.37	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future			9.88993		71.94879		9.84233	72.27206		17.11	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 13/06/2016	Foreign Exchange Future			26,560.23000		26,560.23000		26,642.71000	26,642.71000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			27,095.85000		27,095.85000		27,169.07000	27,169.07000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			27,604.94000		27,604.94000		27,676.91000	27,676.91000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.13330		11.13330		11.14390	11.14390		20.14	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.32700		11.32700		11.33840	11.33840		16.86	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			11.51690		11.51690		11.52870	11.52870		16.91	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.17070		5.17070		5.18070	5.18070		18.09	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.15610		5.15610		5.15870	5.15870		14.80	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			5.14600		5.14600		5.14980	5.14980		14.93	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ZMW / R	On 13/06/2016		Foreign Exchange Future	1.39940	1.39940	1.40640	1.40640			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016		Foreign Exchange Future	1.34230	1.34230	1.34390	1.34390			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.29410	1.29410	1.30070	1.30070			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.24950	1.24950	1.24220	1.24220			0.00	0.00	0	0.00
Total for Derivatives :											6,183,101,812.25	398,831	3,162,927.00
Grand Total:											6,183,101,812.25	398,831	3,162,927.00