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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 05/07/2016	Any day expiry	14.81390	14.81390		14.54720	14.54720		19.00	0.00	59,255,600.00	4,000	0.00	
\$ / R	On 12/07/2016	Any day expiry	14.80310	14.80310		14.56210	14.56210		22.01	0.00	0.00	0	0.00	
\$ / R	On 12/07/2016	Any day expiry	14.24	Put	30.55780	0.03056	66.02180	0.06602	30.558	24.39	0.12	0.00	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	14.78	Put	169.20180	0.16920	0.00000	0.00000	169.202	22.09	0.47	84,003,379.20	12,000	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.00	Put	300.52860	0.30053	487.76380	0.48776	300.529	22.56	0.66	39,488,632.40	4,000	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	755.60720	0.75561	986.68350	0.98668	755.607	24.87	0.92	0.00	0	6,000.00
\$ / R	On 15/07/2016	Any day expiry	14.81200	14.81200		14.57080	14.57080		21.69	0.00	0.00	0	0.00	
\$ / R	On 25/07/2016	Any day expiry	14.84170	14.84170		14.59990	14.59990		20.70	0.00	0.00	0	0.00	
\$ / R	On 25/07/2016	Any day expiry	15.15	Put	478.43300	0.47843	658.70140	0.65870	478.433	21.38	0.65	0.00	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry	14.84470	14.84470		14.60280	14.60280		20.78	0.00	0.00	0	0.00	
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,767.37370	1.76737	2,004.06410	2.00406	1,767.374	25.24	0.97	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	3.21870	0.00322	2.26510	0.00227	3.219	34.63	0.01	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry	14.84760	14.84760		14.60570	14.60570		20.86	0.00	0.00	0	2,110.00	
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.14330	0.00014	0.21970	0.00022	0.143	28.79	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	11.83540	0.01184	21.67890	0.02168	11.835	21.94	0.04	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	6.00740	0.00601	3.84970	0.00385	6.007	27.12	0.02	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 27/07/2016	Any day expiry	17.45	Call	3.78170	0.00378	2.57180	0.00257	3.782	28.27	0.01	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			14.85060	14.85060	14.60860	14.60860		20.92	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			14.85360	14.85360	14.61150	14.61150		20.98	0.00	0.00	0	1,541.00
\$ / R	On 01/08/2016	Any day expiry			14.86250	14.86250	14.62030	14.62030		20.68	0.00	0.00	0	0.00
\$ / R	On 01/08/2016	Any day expiry	14.52	Put	181.36120	0.18136	276.32190	0.27632	181.361	20.34	0.33	0.00	0	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	427.93840	0.42794	301.33010	0.30133	427.938	20.51	0.60	0.00	0	18,400.00
\$ / R	On 05/08/2016	Any day expiry			14.87440	14.87440	14.63190	14.63190		20.79	0.00	0.00	0	1,713.00
\$ / R	On 11/08/2016	Any day expiry			14.89220	14.89220	14.64940	14.64940		20.63	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	3.09030	0.00309	6.14300	0.00614	3.090	21.41	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	180.11610	0.18012	126.13340	0.12613	180.116	21.84	0.29	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.90410	14.90410	14.66100	14.66100		20.46	0.00	0.00	0	646.00
\$ / R	On 16/08/2016	Any day expiry			14.90710	14.90710	14.66390	14.66390		20.49	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	144.03740	0.14404	101.92620	0.10193	144.037	22.22	0.23	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			14.91010	14.91010	14.66690	14.66690		20.51	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,073.56830	1.07357	1,275.18550	1.27519	1,073.568	22.30	0.77	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	19.99040	0.01999	12.36250	0.01236	19.990	24.98	0.04	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			14.91310	14.91310	14.66980	14.66980		20.53	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	121.12860	0.12113	85.83390	0.08583	121.129	22.63	0.19	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			14.92800	14.92800	14.68440	14.68440		20.49	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			14.93690	14.93690	14.69310	14.69310		20.55	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	2.27330	0.00227	3.55410	0.00355	2.273	24.71	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	40.19500	0.04019	62.48810	0.06249	40.195	19.46	0.08	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	23.14850	0.02315	16.11840	0.01612	23.148	25.24	0.04	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	17.14310	0.01714	12.60370	0.01260	17.143	25.41	0.03	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.94580	14.94580	14.70190	14.70190		20.35	0.00	0.00	0	3,367.00
\$ / R	On 31/08/2016	Any day expiry			14.95180	14.95180	14.92980	14.92980		20.39	0.00	89,578.80	6	6.00
\$ / R	On 06/09/2016	Any day expiry			14.96960	14.96960	14.72520	14.72520		20.28	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.97560	14.97560	14.73110	14.73110		20.38	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			14.97860	14.97860	14.73400	14.73400		20.40	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	507.99710	0.50800	400.12550	0.40013	507.997	20.40	0.51	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	130.06700	0.13007	98.48450	0.09848	130.067	22.96	0.17	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			14.99060	14.99060	14.74570	14.74570		20.31	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	509.59850	0.50960	640.70750	0.64071	509.598	20.26	0.47	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	23.51460	0.02351	11.26660	0.01127	23.515	27.03	0.03	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.99650	14.99650	14.75160	14.75160		20.33	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.00850	15.00850	14.76330	14.76330		20.25	0.00	432,665,038.00	28,828	647,398.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	46.01120	0.04601	61.30510	0.06131	46.011	19.60	0.07	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	75.69240	0.07569	106.64010	0.10664	75.692	19.16	0.11	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	93.47490	0.09347	130.11720	0.13012	93.475	19.20	0.14	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	96.72450	0.09672	134.37100	0.13437	96.725	19.20	0.14	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	110.57690	0.11058	152.40030	0.15240	110.577	19.23	0.15	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	1,164.77230	1.16477	974.11540	0.97412	1,164.772	19.31	0.80	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	208.42370	0.20842	279.62140	0.27962	208.424	19.38	0.25	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	312.51880	0.31252	406.42600	0.40643	312.519	19.68	0.33	0.00	0	47,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	762.13300	0.76213	618.26990	0.61827	762.133	19.79	0.64	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	353.63300	0.35363	454.96990	0.45497	353.633	19.79	0.36	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	750.72580	0.75073	608.34900	0.60835	750.726	19.81	0.63	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	397.83010	0.39783	506.58890	0.50659	397.830	19.91	0.39	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	695.53730	0.69554	560.57570	0.56058	695.537	19.93	0.60	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	425.81810	0.42582	539.14780	0.53915	425.818	19.97	0.41	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	557.11880	0.55712	445.94200	0.44594	557.119	20.25	0.52	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	548.61880	0.54862	682.64200	0.68264	548.619	20.25	0.48	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	437.85810	0.43786	346.89320	0.34689	437.858	20.74	0.44	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	933.26310	0.93326	1,105.44830	1.10545	933.263	21.22	0.64	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,005.80010	1.00580	1,183.50990	1.18351	1,005.800	21.39	0.66	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	274.86000	0.27486	215.31280	0.21531	274.860	21.66	0.31	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	244.37120	0.24437	191.05170	0.19105	244.371	21.90	0.28	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	238.27940	0.23828	186.22120	0.18622	238.279	21.95	0.27	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	175.90360	0.17590	136.49300	0.13649	175.904	22.57	0.21	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	158.94960	0.15895	122.82500	0.12283	158.950	22.77	0.19	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	142.01960	0.14202	109.57640	0.10958	142.020	22.97	0.18	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	139.58080	0.13958	107.67000	0.10767	139.581	23.00	0.17	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	134.82670	0.13483	103.96110	0.10396	134.827	23.06	0.17	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	104.00670	0.10401	80.01600	0.08002	104.007	23.52	0.13	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	67.74580	0.06775	52.07010	0.05207	67.746	24.28	0.09	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	57.19920	0.05720	43.98670	0.04399	57.199	24.58	0.08	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	15.75290	0.01575	8.64800	0.00865	15.753	28.10	0.02	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			15.03240	15.03240	14.78670	14.78670		20.29	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			15.03540	15.03540	14.78970	14.78970		20.31	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.62060	0.00562	7.03880	0.00704	5.621	22.09	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	78.67680	0.07868	109.02880	0.10903	78.677	19.11	0.11	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	53.15570	0.05316	40.05200	0.04005	53.156	25.81	0.07	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	48.76760	0.04877	36.28850	0.03629	48.768	26.21	0.06	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			15.04130	15.04130	14.79550	14.79550		20.33	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			15.08360	15.08360	14.83700	14.83700		20.35	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry			15.12010	15.12010	14.87280	14.87280		20.33	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.89070	0.00789	9.59930	0.00960	7.891	20.46	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	110.78800	0.11079	144.63950	0.14464	110.788	19.08	0.13	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	79.45200	0.07945	62.57240	0.06257	79.452	26.58	0.08	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	76.99950	0.07700	60.57520	0.06058	76.999	26.78	0.08	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			15.12320	15.12320	14.87570	14.87570		20.34	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	78.98640	0.07899	103.45520	0.10346	78.986	19.16	0.10	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	651.53860	0.65154	779.21000	0.77921	651.539	20.30	0.46	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	359.26920	0.35927	294.68730	0.29469	359.269	21.89	0.32	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			15.15670	15.15670	14.90850	14.90850		20.37	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	609.31830	0.60932	726.31610	0.72632	609.318	20.15	0.43	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	349.80960	0.34981	289.57100	0.28957	349.810	22.15	0.30	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			15.18710	15.18710	14.93840	14.93840		20.44	0.00	0.00	0	0.00

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\$ / R	On 17/11/2016	Any day expiry	13.26	Put	97.83820	0.09784	123.11270	0.12311	97.838	19.06	0.11	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,006.49450	1.00649	1,159.53130	1.15953	1,006.494	20.97	0.56	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	252.43710	0.25244	209.70010	0.20970	252.437	23.08	0.22	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			15.22060	15.22060	14.97120	14.97120		20.39	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.30400	0.01030	11.83280	0.01183	10.304	19.11	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	144.59300	0.14459	179.54750	0.17955	144.593	19.04	0.15	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	106.24990	0.10625	87.40540	0.08741	106.250	27.24	0.09	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.26930	15.26930	15.01890	15.01890		20.45	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.28460	15.28460	15.03380	15.03380		20.48	0.00	757,199,084.00	49,540	117,938.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	11.48540	0.01149	14.07900	0.01408	11.485	18.41	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	113.72010	0.11372	142.23860	0.14224	113.720	18.78	0.11	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	135.61280	0.13561	167.11490	0.16711	135.613	18.89	0.13	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	164.43270	0.16443	199.74250	0.19974	164.433	19.03	0.15	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	206.80600	0.20681	249.82120	0.24982	206.806	19.12	0.18	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	283.86790	0.28387	339.88270	0.33988	283.868	19.25	0.23	145,427,826.96	45,200	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	344.81970	0.34482	414.59410	0.41459	344.820	19.34	0.27	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	436.82410	0.43682	520.54310	0.52054	436.824	19.57	0.31	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	457.06090	0.45706	543.39160	0.54339	457.061	19.63	0.32	323,768,934.72	66,000	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	512.18780	0.51219	605.34670	0.60535	512.188	19.77	0.35	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	543.36650	0.54337	640.21190	0.64021	543.367	19.84	0.36	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	589.71790	0.58972	691.81850	0.69182	589.718	19.95	0.38	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	643.12360	0.64312	750.98620	0.75099	643.124	20.07	0.40	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	678.41390	0.67841	789.91720	0.78992	678.414	20.14	0.41	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	973.28220	0.97328	835.01960	0.83502	973.282	20.16	0.58	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	688.68220	0.68868	801.21960	0.80122	688.682	20.16	0.42	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	795.77510	0.79578	919.76390	0.91976	795.775	20.38	0.46	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	801.33380	0.80133	925.91310	0.92591	801.334	20.39	0.46	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	796.04450	0.79604	679.99260	0.67999	796.044	20.61	0.51	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	911.44450	0.91144	1,046.19260	1.04619	911.444	20.61	0.49	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	757.07600	0.75708	645.85740	0.64586	757.076	20.73	0.49	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	972.47600	0.97248	1,112.05740	1.11206	972.476	20.73	0.51	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,016.27000	1.01627	1,159.59500	1.15960	1,016.270	20.82	0.52	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,086.81890	1.08682	1,235.89550	1.23590	1,086.819	20.96	0.54	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,166.41920	1.16642	1,321.26750	1.32127	1,166.419	21.12	0.56	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	635.05350	0.63505	541.27020	0.54127	635.053	21.19	0.43	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,304.88930	1.30489	1,468.20000	1.46820	1,304.889	21.40	0.60	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,449.29200	1.44929	1,620.49190	1.62049	1,449.292	21.68	0.63	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	505.65930	0.50566	0.00000	0.00000	505.659	21.84	0.36	760,531,345.90	137,260	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,652.76870	1.65277	1,832.55910	1.83256	1,652.769	22.06	0.66	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,699.05980	1.69906	1,880.73300	1.88073	1,699.060	22.15	0.67	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	449.13520	0.44914	380.67430	0.38067	449.135	22.17	0.32	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,824.15810	1.82416	2,011.00980	2.01101	1,824.158	22.35	0.69	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	402.37730	0.40238	340.89230	0.34089	402.377	22.45	0.30	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	375.31530	0.37532	317.94490	0.31794	375.315	22.63	0.28	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	367.94200		0.36794		311.70540	0.31171	367.942	22.68	0.28	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	366.12460		0.36612		310.16600	0.31017	366.125	22.69	0.27	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	358.94750		0.35895		304.09150	0.30409	358.948	22.75	0.27	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	281.00300		0.28100		238.40850	0.23841	281.003	23.38	0.22	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	260.14910		0.26015		220.90740	0.22091	260.149	23.59	0.20	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	256.43450		0.25643		217.79440	0.21779	256.435	23.63	0.20	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	221.34750		0.22135		194.32750	0.19433	221.348	24.02	0.18	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	216.42730		0.21643		190.26700	0.19027	216.427	24.14	0.17	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	213.24120		0.21324		187.63410	0.18763	213.241	24.23	0.17	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	211.67520		0.21168		186.33660	0.18634	211.675	24.27	0.17	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	188.10330		0.18810		166.84450	0.16684	188.103	24.94	0.15	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	162.41540		0.16242		145.59010	0.14559	162.415	25.85	0.13	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	157.84070		0.15784		141.80480	0.14180	157.841	26.03	0.13	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	156.85330		0.15685		140.98500	0.14098	156.853	26.07	0.13	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	149.75040		0.14975		135.10350	0.13510	149.750	26.38	0.12	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	145.30390		0.14530		129.38050	0.12938	145.304	26.59	0.12	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	120.33680		0.12034		99.18500	0.09918	120.337	27.10	0.10	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	116.88490		0.11688		96.26390	0.09626	116.885	27.10	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	112.86230		0.11286		92.86320	0.09286	112.862	27.10	0.09	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	103.96460		0.10396		85.35450	0.08535	103.965	27.10	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	96.28400		0.09628		78.88860	0.07889	96.284	27.10	0.08	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	91.82090		0.09182		75.13830	0.07514	91.821	27.10	0.08	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	84.46670		0.08447		68.97060	0.06897	84.467	27.10	0.07	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	81.48480		0.08148		66.47430	0.06647	81.485	27.10	0.07	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	58.71580		0.05872		47.50720	0.04751	58.716	27.10	0.05	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	55.21370		0.05521		44.60640	0.04461	55.214	27.10	0.05	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	47.58980		0.04759		38.30960	0.03831	47.590	27.10	0.04	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	45.84450		0.04584		36.87180	0.03687	45.844	27.10	0.04	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.54260		15.54260		15.28680	15.28680		20.64	0.00	543,991.00	35	25,450.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	881.57320		0.88157		994.74480	0.99474	881.573	20.27	0.42	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	953.63380		0.95363		1,072.60830	1.07261	953.634	20.42	0.44	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,154.50930		1.15451		1,287.71640	1.28772	1,154.509	20.81	0.49	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,179.25990		1.17926		1,314.12330	1.31412	1,179.260	20.85	0.49	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,876.36430		1.87636		2,049.78250	2.04978	1,876.364	22.04	0.62	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	363.18890		0.36319		321.35220	0.32135	363.189	23.95	0.22	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	361.92760		0.36193		320.46990	0.32047	361.928	23.96	0.22	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	305.61990		0.30562		276.80350	0.27680	305.620	24.77	0.19	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	276.84090		0.27684		252.60500	0.25261	276.841	25.40	0.17	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	133.48950		0.13349		114.36630	0.11437	133.490	26.75	0.09	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.84960		15.84960		15.58660	15.58660		20.82	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	767.80420		0.76780		850.43640	0.85044	767.804	19.82	0.34	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,079.88260		1.07988		1,193.08960	1.19309	1,079.883	20.43	0.42	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,242.69610		1.24270		1,366.08650	1.36609	1,242.696	20.74	0.45	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	652.51670		0.65252		585.58290	0.58558	652.517	23.25	0.31	0.00	0	1,297.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	569.53340	0.56953		512.99890	0.51300	569.533	23.78	0.28	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	447.55380	0.44755		414.85910	0.41486	447.554	25.19	0.22	0.00	0	3,155.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			15.93960	15.93960		15.66930	15.66930		21.08	0.00	0.00	0	2,700.00	
\$ / R	On 18/12/2017	Foreign Exchange Future			15.98100	15.98100		15.70680	15.70680		21.27	0.00	0.00	0	70.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			16.02240	16.02240		15.74430	15.74430		21.29	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			16.06380	16.06380		15.78180	15.78180		21.27	0.00	0.00	0	70.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.00850	15.00850		14.76330	14.76330		20.25	0.00	6,828,867.50	455	881.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.28460	15.28460		15.03380	15.03380		20.48	0.00	0.00	0	70.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.54260	15.54260		15.28680	15.28680		20.64	0.00	0.00	0	54.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.84960	15.84960		15.58660	15.58660		20.82	0.00	0.00	0	0.00	
£ / R	On 15/08/2016	Any day expiry			19.45670	19.45670		19.48810	19.48810		17.39	0.00	0.00	0	131.00	
£ / R	On 08/09/2016	Any day expiry			19.55530	19.55530		19.58690	19.58690		17.11	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,763.94190	1.76394		1,739.28130	1.73928	1,763.942	18.26	0.84	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	9.05830	0.00906		9.41870	0.00942	9.058	28.40	0.01	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			19.60170	19.60170		19.63270	19.63270		17.14	0.00	166,124,407.50	8,475	65,098.00	
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	305.91700	0.30592		295.83720	0.29584	305.917	16.89	0.30	0.00	0	15,000.00	
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	51.37210	0.05137		53.46500	0.05346	51.372	19.72	0.07	0.00	0	500.00	
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	22.44260	0.02244		22.04460	0.02204	22.443	21.29	0.03	0.00	0	10,000.00	
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	21.60650	0.02161		20.93120	0.02093	21.607	27.49	0.02	0.00	0	800.00	
£ / R	On 19/12/2016	Foreign Exchange Future			19.98910	19.98910		20.01700	20.01700		18.33	0.00	0.00	0	679.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	115.80600	0.11581		112.49300	0.11249	115.806	18.27	0.10	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	334.71660	0.33472		322.64970	0.32265	334.717	17.70	0.23	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,935.10070	1.93510		1,908.75470	1.90875	1,935.101	19.34	0.68	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,257.97010	3.25797		3,230.16950	3.23017	3,257.970	20.40	0.83	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	106.50040	0.10650		105.99720	0.10600	106.500	20.85	0.09	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	17.32790	0.01733		16.77340	0.01677	17.328	20.40	0.02	0.00	0	783.00	
£ / R	On 13/03/2017	Foreign Exchange Future			20.35540	20.35540		20.38230	20.38230		19.43	0.00	0.00	0	287.00	
£ / R	On 25/04/2017	Any day expiry			20.54500	20.54500		20.57150	20.57150		19.86	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			20.79120	20.79120		20.81610	20.81610			0.00	0.00	0	9,525.00	
£ / R	On 18/12/2017	Foreign Exchange Future			21.03000	21.03000		21.04480	21.04480		20.54	0.00	0.00	0	520.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14813	0.14813		0.14430	0.14430		18.54	0.00	0.00	0	760.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15139	0.15139		0.14747	0.14747		18.10	0.00	0.00	0	7,469.00	
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15449	0.15449		0.15050	0.15050		18.26	0.00	0.00	0	1,490.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15822	0.15822		0.15411	0.15411		18.71	0.00	0.00	0	0.00	
€ / R	On 13/07/2016	Any day expiry			16.47100	16.47100		16.22620	16.22620		18.69	0.00	0.00	0	136.00	
€ / R	On 29/07/2016	Any day expiry			16.53010	16.53010		16.28450	16.28450		18.88	0.00	0.00	0	65.00	
€ / R	On 15/08/2016	Any day expiry			16.59920	16.59920		16.35230	16.35230		18.45	0.00	0.00	0	3.00	
€ / R	On 19/09/2016	Foreign Exchange Future			16.73710	16.73710		16.48750	16.48750		18.53	0.00	7,414,535.30	443	47,384.00	
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	456.67920	0.45668		373.71660	0.37372	456.679	18.85	0.45	0.00	0	700.00	
€ / R	On 30/09/2016	Any day expiry			16.78110	16.78110		16.53090	16.53090		18.72	0.00	0.00	0	34.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/12/2016	Foreign Exchange Future			17.10510		17.10510		16.84870	16.84870		19.16	0.00	564,468.30	33	17,915.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	773.13990		0.77314		908.31010	0.90831	773.140	19.02	0.44	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	97.60760		0.09761		100.33750	0.10034	97.608	24.61	0.08	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.45540		17.45540		17.19230	17.19230		19.51	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.87340		17.87340		17.60260	17.60260		19.80	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			18.01790		18.01790		17.73980	17.73980		20.18	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.51889		99.51889		98.96069	98.96069			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.66325		96.66325		96.09652	96.09652			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.47395		95.47395		94.90195	94.90195			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.55911		97.55911		96.99044	96.99044			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.08741		100.08741		100.08327	100.08327			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.06779		100.06779		100.05503	100.05503			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.73910		99.73910		99.71403	99.71403			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.84513		99.84513		99.80511	99.80511			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.18922		100.18922		100.13650	100.13650			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.54049		99.54049		99.47432	99.47432			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.26865		99.26865		99.19814	99.19814			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.40890		99.40890		99.31722	99.31722			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.83749		98.83749		98.49570	98.49570			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.23093		98.23093		97.86868	97.86868			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.58777		97.58777		97.20601	97.20601			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.91264		97.91264		97.51485	97.51485			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			491.46000		491.46000		494.54000	494.54000			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			500.87900		500.87900		504.01800	504.01800			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			569.22000		569.22000		574.77000	574.77000			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			580.13000		580.13000		585.78600	585.78600			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			517.11700		517.11700		522.70700	522.70700			0.00	0.00	0	728.00
ALBI	On 03/11/2016	Index Future			527.02800		527.02800		532.72600	532.72600			0.00	0.00	0	8.00
ALBI	On 02/02/2017	Index Future			537.51700		537.51700		543.33200	543.33200			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.17980		11.17980		11.10540	11.10540		14.64	0.00	55,899.00	5	8,468.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.35050		11.35050		11.27320	11.27320		14.72	0.00	0.00	0	381.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.51050		11.51050		11.43080	11.43080		15.34	0.00	0.00	0	2,937.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			11.70210		11.70210		11.61950	11.61950		15.86	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future			11.73620		11.73620		11.64840	11.64840		16.36	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.58510		11.58510		11.50040	11.50040		15.78	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.79950		11.79950		11.71210	11.71210		15.90	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	12.00110		12.00110		11.91140	11.91140		16.27	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.47040		15.47040		15.25960	15.25960		19.01	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.83840		15.83840		15.62210	15.62210		19.83	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	16.18620		16.18620		15.96440	15.96440		20.56	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.23630		2.23630		2.20440	2.20440		18.84	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.26750		2.26750		2.23460	2.23460		18.72	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.29410		2.29410		2.26080	2.26080		19.30	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.24630		2.24630		2.21570	2.21570		18.73	0.00	0.00	0	132.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.29630		2.29630		2.26480	2.26480		18.94	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	10.39919		80.04825		10.23812	81.10802			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future	10.47614		77.77388		10.30987	78.85379			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.55044		79.32251		10.37859	80.42453			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	10.54898		84.41714		10.39298	85.59127			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.62454		81.75567		10.46353	82.95204			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	515.31200		515.31200		520.59900	520.59900			0.00	30,918,720.00	6	448.00
GOVI	On 03/11/2016	GOVI	525.18900		525.18900		530.57700	530.57700			0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI	535.64100		535.64100		541.14100	541.14100			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.93620		1.93620		1.90470	1.90470		20.09	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.97270	1.97270		1.94030	1.94030		19.90	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.00590	2.00590		1.97290	1.97290		20.16	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.66135	127.66135		127.64706	127.64706			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future		130.09031	130.09031		130.07583	130.07583			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		109.08611	109.08611		109.07413	109.07413			0.00	0.00	0	4,131.00
I2033	On 03/11/2016	Bond Future		110.14478	110.14478		110.13248	110.13248			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/08/2016	Bond Future		134.63036	134.63036		135.31423	135.31423			0.00	0.00	0	21,542.00
I2038	On 03/11/2016	Bond Future		137.19207	137.19207		137.88900	137.88900			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		135.59386	135.59386		135.43326	135.43326			0.00	0.00	0	16,864.00
I2046	On 03/11/2016	Bond Future		136.67179	136.67179		136.50794	136.50794			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		145.15997	145.15997		144.96993	144.96993			0.00	0.00	0	21,135.00
I2050	On 03/11/2016	Bond Future		147.92202	147.92202		147.72825	147.72825			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/08/2016	Index Future		248.53400	248.53400		248.75800	248.75800			0.00	0.00	0	1,079.00
IGOV	On 03/11/2016	Index Future		253.31300	253.31300		253.54100	253.54100			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		258.36900	258.36900		258.60400	258.60400			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		672.69900	672.69900		673.35000	673.35000			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		685.53500	685.53500		686.19800	686.19800			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.38000	92.62000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.41000	92.59000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.45000	92.55000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.48000	92.52000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.50000	92.50000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.54000	92.46000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.60000	92.40000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.62000	92.38000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.68000	92.32000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.72000	92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.74000	92.26000		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.79000	92.21000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.98000	92.02000		7.98000	92.02000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 19/09/2016	Foreign Exchange Future			0.14660		0.14660		0.14410	0.14410			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14650		0.14650		0.14420	0.14420			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14570		0.14570		0.14450	0.14450			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05230		0.05230		0.05110	0.05110			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05210		0.05210		0.05050	0.05050			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.05170		0.05170		0.04980	0.04980			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.71900		10.71900		10.64260	10.64260		15.69	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.87020		10.87020		10.79190	10.79190		15.84	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			11.01300		11.01300		10.93300	10.93300		16.64	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.37240		1.37240		1.36150	1.36150			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.38650		1.38650		1.37530	1.37530			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.39870		1.39870		1.38750	1.38750			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11520		1.11520		1.11680	1.11680			0.00	0.00	0	13,073.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11910		1.11910		1.12070	1.12070			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12310		1.12310		1.12470	1.12470			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.85229		112.44005		8.70064	113.53749		9.95	0.00	28,784,652.80	256	96,308.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,265.25000		1.26525		1,912.14000	1.91214	1,265.250	9.90	0.50	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,451.91000		1.45191		2,145.46000	2.14546	1,451.910	9.92	0.55	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	583.26000		0.58326		342.80000	0.34280	583.260	9.99	0.29	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	405.96000		0.40596		229.33000	0.22933	405.960	10.04	0.22	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	335.10000		0.33510		185.59000	0.18559	335.100	10.06	0.19	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	3,430.66000		3.43066		4,402.59000	4.40259	3,430.660	10.08	0.84	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	3,724.35000		3.72435		4,717.29000	4.71729	3,724.350	10.10	0.87	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	180.59000		0.18059		94.30000	0.09430	180.590	10.13	0.11	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	71.64000		0.07164		34.66000	0.03466	71.640	10.21	0.05	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	7.97000		0.00797		3.34000	0.00334	7.970	10.38	0.01	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.89310		114.57257		8.73552	115.69077		9.65	0.00	0.00	0	1,253.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,745.37000		3.74537		4,507.88000	4.50788	3,745.370	9.73	0.64	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,664.32000		4.66432		5,506.57000	5.50657	4,664.320	9.82	0.72	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	744.72000		0.74472		554.33000	0.55433	744.720	9.92	0.20	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	679.96000		0.67996		503.61000	0.50361	679.960	9.94	0.18	0.00	0	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future			299.03003		299.03003		299.84263	299.84263			0.00	0.00	0	1,644.00

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		304.71928	304.71928		305.54748	305.54748			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		249.32793	249.32793		249.46923	249.46923		8.51	0.00	45,876,339.12	184	37,315.00
R202	On 03/11/2016	Bond Future		254.07156	254.07156		254.21578	254.21578			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		8.59150	99.27449		8.43411	100.03477		7.28	0.00	0.00	0	11,610.00
R2023	On 03/11/2016	Bond Future		8.63392	97.22621		8.46861	98.00087		7.30	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future		8.66762	99.16194		8.49333	99.95282		7.04	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		7.61621	103.96137		7.44188	104.14308		1.21	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future		7.57452	101.76129		7.34759	101.94647		0.98	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.39083	103.78749		7.06451	103.97716		0.68	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		9.25940	90.62904		9.09801	91.78393			0.00	0.00	0	27,010.00
R2030	On 03/11/2016	Bond Future		9.30351	92.34807		9.13694	93.52485			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		9.38940	93.71084		9.22809	94.94293		13.39	0.00	0.00	0	13,609.00
R2032	On 03/11/2016	Bond Future		9.43736	91.32931		9.27100	92.58482		13.69	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.47940	93.14796		9.30769	94.42922		13.45	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		9.47845	98.69860		9.31213	100.09639			0.00	0.00	0	4,572.00
R2035	On 03/11/2016	Bond Future		9.52701	96.06871		9.35569	97.49305			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		9.54452	90.90469		9.38333	92.25248		15.51	0.00	0.00	0	41,213.00
R2037	On 03/11/2016	Bond Future		9.58987	92.62897		9.42406	94.00236		15.23	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.63022	90.21659		9.45945	91.61802		15.69	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		8.00266	101.07173		7.83629	101.42472		2.74	0.00	63,473,046.44	628	33,282.00
R204	On 03/11/2016	Bond Future		8.02998	102.98858		7.84240	103.34830		2.43	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future		8.02498	100.99716		7.80982	101.36484		2.22	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		9.59954	94.68509		9.43837	96.12781		16.21	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			9.64509		96.48106		9.47936	97.95118		15.90	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			9.62908		91.79234		9.47299	93.20076		16.91	0.00	34,422,127.50	375	19,251.00
R2044	On 03/11/2016	Bond Future			9.67361		93.53344		9.51320	94.96865		16.61	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future			9.71348		91.01384		9.54845	92.47843		17.13	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			9.61749		95.31348		9.46137	96.75610		16.72	0.00	0.00	0	59,008.00
R2048	On 03/11/2016	Bond Future			9.66350		92.68284		9.50304	94.15276		17.21	0.00	0.00	0	1,529.00
R2048	On 02/02/2017	Bond Future			9.70575		94.52819		9.54065	96.02816		16.93	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			8.22320		97.64579		8.05378	98.13617		4.11	0.00	0.00	0	74,935.00
R207	On 02/02/2017	Bond Future			8.27217		97.83521		8.07025	98.34564		3.58	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,054.57000		2.05457		2,442.67000	2.44267	2,054.570	3.65	0.73	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			8.37838		96.26578		8.20998	96.88086		5.47	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.41845		94.68887		8.23893	95.31563		5.29	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future			8.44465		96.57429		8.25233	97.21428		4.97	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			9.41703		74.12786		9.25588	75.25760		15.40	0.00	1,482,557.20	20	55,153.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,244.31000		1.24431		1,900.49000	1.90049	1,244.310	15.35	0.49	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,019.87000		2.01987		2,846.72000	2.84672	2,019.870	15.46	0.66	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	558.64000		0.55864		326.32000	0.32632	558.640	15.53	0.27	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	52.80000		0.05280		24.96000	0.02496	52.800	15.91	0.04	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	7,540.71000		7.54071		8,664.22000	8.66422	7,540.710	16.04	0.99	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.45902		72.38314		9.29345	73.53433		15.79	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	806.65000		0.80665		606.25000	0.60625	806.650	16.28	0.20	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.49568		73.82448		9.32546	74.99924		15.61	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			189.28932		189.28932		189.26864	189.26864			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.61378		190.61378		190.59267	190.59267			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			139.79710		139.79710		139.78314	139.78314			0.00	0.00	0	63.00
R211	On 03/11/2016	Bond Future			142.45700		142.45700		142.44281	142.44281			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			146.16856		146.16856		146.15230	146.15230			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.94964		148.94964		148.93316	148.93316			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			9.30241		84.93212		9.14108	86.04836		13.11	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future			9.34814		82.99224		9.18185	84.12970		13.41	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.38922		84.64464		9.21758	85.80534		13.21	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			9.53659		74.26367		9.38051	75.39894		16.20	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	17.69000		0.01769		48.52000	0.04852	17.690	15.72	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	677.41000		0.67741		1,128.12000	1.12812	677.410	15.98	0.32	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,248.58000		5.24858		6,336.61000	6.33661	5,248.580	16.56	0.94	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	11,013.32000		11.01332		12,148.34000	12.14834	11,013.320	16.85	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.58019		72.37505		9.41991	73.53187		16.66	0.00	0.00	0	3,395.00
R214	On 02/02/2017	Bond Future			9.61992		73.81603		9.45515	74.99653		16.42	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			26,176.42000		26,176.42000		25,784.02000	25,784.02000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			26,677.57000		26,677.57000		26,274.32000	26,274.32000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.11380		11.11380		10.97300	10.97300		16.91	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			11.30980		11.30980		11.16790	11.16790		16.98	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.04350		5.04350		4.99340	4.99340		14.47	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			5.03900		5.03900		4.98800	4.98800		14.49	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.47570		1.47570		1.45750	1.45750			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future			1.41030		1.41030		1.40210	1.40210			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future			1.35770		1.35770		1.35000	1.35000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											2,988,919,031.64	357,749	3,534,939.00
Grand Total:											2,988,919,031.64	357,749	3,534,939.00