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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 06/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 12/07/2016	Any day expiry	14.86800	14.86800		14.80310	14.80310		21.94	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	14.24	Put	15.68510	0.01569	30.55780	0.03056	15.685	23.77	0.08	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	14.78	Put	127.61020	0.12761	169.20180	0.16920	127.610	22.15	0.41	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.00	Put	243.19130	0.24319	300.52860	0.30053	243.191	22.13	0.62	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	684.70820	0.68471	755.60720	0.75561	684.708	22.82	0.93	0	6,000.00
\$ / R	On 15/07/2016	Any day expiry			14.87660	14.87660	14.81200	14.81200		22.32	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry			14.90640	14.90640	14.84170	14.84170		20.93	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	15.15	Put	431.98320	0.43198	478.43300	0.47843	431.983	21.52	0.62	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry			14.90940	14.90940	14.84470	14.84470		21.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,700.03410	1.70003	1,767.37370	1.76737	1,700.034	23.99	0.97	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	2.31660	0.00232	3.21870	0.00322	2.317	33.51	0.01	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.91240	14.91240	14.84760	14.84760		21.07	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.10720	0.00011	0.14330	0.00014	0.107	29.34	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	10.52500	0.01052	11.83540	0.01184	10.525	22.79	0.03	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	5.85140	0.00585	6.00740	0.00601	5.851	26.92	0.02	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	3.91200	0.00391	3.78170	0.00378	3.912	28.37	0.01	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R		On 28/07/2016	Any day expiry		14.91530	14.91530	14.85060	14.85060		21.12	0.00	0.00	0	265.00	
\$ / R		On 29/07/2016	Any day expiry		14.91830	14.91830	14.85360	14.85360		21.18	0.00	0.00	0	1,541.00	
\$ / R		On 01/08/2016	Any day expiry		14.92730	14.92730	14.86250	14.86250		20.95	0.00	0.00	0	0.00	
\$ / R		On 01/08/2016	Any day expiry	14.52	Put	156.59930	0.15660	181.36120	0.18136	156.599	20.41	0.30	0.00	0	18,400.00
\$ / R		On 01/08/2016	Any day expiry	14.68	Call	463.30860	0.46331	427.93840	0.42794	463.309	20.61	0.63	0.00	0	18,400.00
\$ / R		On 05/08/2016	Any day expiry		14.93920	14.93920	14.87440	14.87440		21.05	0.00	0.00	0	1,713.00	
\$ / R		On 11/08/2016	Any day expiry		14.95710	14.95710	14.89220	14.89220		20.80	0.00	0.00	0	0.00	
\$ / R		On 11/08/2016	Any day expiry	12.70	Put	3.45940	0.00346	3.09030	0.00309	3.459	22.54	0.01	0.00	0	2,000.00
\$ / R		On 11/08/2016	Any day expiry	15.52	Call	197.13440	0.19713	180.11610	0.18012	197.134	22.00	0.31	0.00	0	2,000.00
\$ / R		On 15/08/2016	Any day expiry		14.96910	14.96910	14.90410	14.90410		20.63	0.00	0.00	0	646.00	
\$ / R		On 16/08/2016	Any day expiry		14.97200	14.97200	14.90710	14.90710		20.66	0.00	0.00	0	0.00	
\$ / R		On 16/08/2016	Any day expiry	15.81	Call	157.41720	0.15742	144.03740	0.14404	157.417	22.36	0.25	0.00	0	10,000.00
\$ / R		On 17/08/2016	Any day expiry		14.97500	14.97500	14.91010	14.91010		20.77	0.00	0.00	0	0.00	
\$ / R		On 17/08/2016	Any day expiry	15.84	Put	1,021.89840	1.02190	1,073.56830	1.07357	1,021.898	22.43	0.76	0.00	0	5,000.00
\$ / R		On 17/08/2016	Any day expiry	17.39	Call	21.80750	0.02181	19.99040	0.01999	21.808	25.08	0.04	0.00	0	5,000.00
\$ / R		On 18/08/2016	Any day expiry		14.97800	14.97800	14.91310	14.91310		20.79	0.00	0.00	0	0.00	
\$ / R		On 18/08/2016	Any day expiry	16.01	Call	132.20180	0.13220	121.12860	0.12113	132.202	22.76	0.21	0.00	0	5,000.00
\$ / R		On 23/08/2016	Any day expiry		14.99300	14.99300	14.92800	14.92800		20.67	0.00	0.00	0	0.00	
\$ / R		On 26/08/2016	Any day expiry		15.00200	15.00200	14.93690	14.93690		20.73	0.00	0.00	0	0.00	
\$ / R		On 26/08/2016	Any day expiry	11.80	Put	1.79270	0.00179	2.27330	0.00227	1.793	24.70	0.00	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	13.50	Put	34.64750	0.03465	40.19500	0.04019	34.648	19.56	0.07	0.00	0	150.00
\$ / R		On 26/08/2016	Any day expiry	17.70	Call	25.53060	0.02553	23.14850	0.02315	25.531	25.40	0.05	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	17.93	Call	19.82130	0.01982	17.14310	0.01714	19.821	25.77	0.04	0.00	0	150.00
\$ / R		On 29/08/2016	Any day expiry		15.01090	15.01090	14.94580	14.94580		20.53	0.00	0.00	0	3,367.00	
\$ / R		On 31/08/2016	Any day expiry		15.01690	15.01690	14.95180	14.95180		20.58	0.00	0.00	0	6.00	
\$ / R		On 06/09/2016	Any day expiry		15.03480	15.03480	14.96960	14.96960		20.54	0.00	0.00	0	0.00	
\$ / R		On 08/09/2016	Any day expiry		15.04080	15.04080	14.97560	14.97560		20.59	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry		15.04380	15.04380	14.97860	14.97860		20.62	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry	15.00	Call	542.01490	0.54201	507.99710	0.50800	542.015	20.56	0.53	0.00	0	133.00
\$ / R		On 09/09/2016	Any day expiry	16.50	Call	141.72160	0.14172	130.06700	0.13007	141.722	23.14	0.18	0.00	0	121.00
\$ / R		On 13/09/2016	Any day expiry		15.05570	15.05570	14.99060	14.99060		20.54	0.00	0.00	0	0.00	
\$ / R		On 13/09/2016	Any day expiry	14.95	Put	480.28470	0.48028	509.59850	0.50960	480.285	20.43	0.45	0.00	0	1,000.00
\$ / R		On 13/09/2016	Any day expiry	18.71	Call	23.22090	0.02322	23.51460	0.02351	23.221	26.72	0.03	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		15.06170	15.06170	14.99650	14.99650		20.59	0.00	0.00	0	259.00	
\$ / R		On 19/09/2016	Foreign Exchange Future		15.07360	15.07360	15.00850	15.00850		20.52	0.00	533,288,894.40	35,379	634,164.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.24	Put	42.82380	0.04282	46.01120	0.04601	42.824	19.89	0.07	0.00	0	405.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.56	Put	69.75140	0.06975	75.69240	0.07569	69.751	19.38	0.11	0.00	0	20,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.68	Put	86.36130	0.08636	93.47490	0.09347	86.361	19.42	0.13	0.00	0	7,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.70	Put	89.39970	0.08940	96.72450	0.09672	89.400	19.43	0.13	0.00	0	2,240.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.78	Put	102.37720	0.10238	110.57690	0.11058	102.377	19.46	0.14	0.00	0	7,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.00	Call	1,218.94820	1.21895	1,164.77230	1.16477	1,218.948	19.53	0.81	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.20	Put	194.63910	0.19464	208.42370	0.20842	194.639	19.60	0.24	0.00	0	2,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.50	Put	292.87180	0.29287	312.51880	0.31252	292.872	19.87	0.32	0.00	0	47,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Call	805.83990	0.80584	762.13300	0.76213	805.840	19.99	0.65	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	332.23990	0.33224	353.63300	0.35363	332.240	19.99	0.35	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	794.07860	0.79408	750.72580	0.75073	794.079	20.01	0.65	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	374.66270	0.37466	397.83010	0.39783	374.663	20.11	0.37	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	737.11180	0.73711	695.53730	0.69554	737.112	20.13	0.62	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	401.58010	0.40158	425.81810	0.42582	401.580	20.18	0.39	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	593.67740	0.59368	557.11880	0.55712	593.677	20.46	0.54	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	520.07740	0.52008	548.61880	0.54862	520.077	20.46	0.46	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	468.41720	0.46842	437.85810	0.43786	468.417	20.93	0.46	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	893.78820	0.89379	933.26310	0.93326	893.788	21.42	0.62	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	964.79870	0.96480	1,005.80010	1.00580	964.799	21.59	0.64	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	296.52180	0.29652	274.86000	0.27486	296.522	21.85	0.32	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	264.12160	0.26412	244.37120	0.24437	264.122	22.10	0.29	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	257.63850	0.25764	238.27940	0.23828	257.638	22.15	0.29	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	191.03240	0.19103	175.90360	0.17590	191.032	22.77	0.22	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	172.89310	0.17289	158.94960	0.15895	172.893	22.98	0.21	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	154.88330	0.15488	142.01960	0.14202	154.883	23.18	0.19	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	152.26240	0.15226	139.58080	0.13958	152.262	23.21	0.18	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	147.15080	0.14715	134.82670	0.13483	147.151	23.27	0.18	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	113.93740	0.11394	104.00670	0.10401	113.937	23.73	0.14	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	74.63460	0.07463	67.74580	0.06775	74.635	24.50	0.10	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	63.14590	0.06315	57.19920	0.05720	63.146	24.80	0.09	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	18.28690	0.01829	15.75290	0.01575	18.287	28.53	0.03	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			15.09740	15.09740	15.03240	15.03240		20.61	0.00	7,583,500.00	500	0.00
\$ / R	On 28/09/2016	Any day expiry			15.10030	15.10030	15.03540	15.03540		20.63	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	4.89990	0.00490	5.62060	0.00562	4.900	22.16	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	74.97320	0.07497	78.67680	0.07868	74.973	19.48	0.11	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	55.46520	0.05547	53.15570	0.05316	55.465	25.74	0.07	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	50.64170	0.05064	48.76760	0.04877	50.642	26.12	0.06	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			15.10630	15.10630	15.04130	15.04130		20.66	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			15.14820	15.14820	15.08360	15.08360		20.67	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry			15.18480	15.18480	15.12010	15.12010		20.69	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.22690	0.00723	7.89070	0.00789	7.227	20.59	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	106.10400	0.10610	110.78800	0.11079	106.104	19.37	0.13	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	82.15770	0.08216	79.45200	0.07945	82.158	26.49	0.09	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	79.53270	0.07953	76.99950	0.07700	79.533	26.68	0.08	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			15.18790	15.18790	15.12320	15.12320		20.70	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	74.84320	0.07484	78.98640	0.07899	74.843	19.38	0.09	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	626.86920	0.62687	651.53860	0.65154	626.869	20.53	0.45	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	384.16140	0.38416	359.26920	0.35927	384.161	22.11	0.33	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			15.22140	15.22140	15.15670	15.15670		20.64	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	585.57850	0.58558	609.31830	0.60932	585.578	20.34	0.42	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	373.66340	0.37366	349.80960	0.34981	373.663	22.37	0.31	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			15.25200	15.25200	15.18710	15.18710		20.70	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	89.80780	0.08981	97.83820	0.09784	89.808	19.06	0.10	0.00	0	9,615.00

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\$ / R	On 17/11/2016	Any day expiry	15.60	Put	975.69360	0.97569	1,006.49450	1.00649	975.694	21.19	0.54	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	272.02990	0.27203	252.43710	0.25244	272.030	23.35	0.23	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			15.28560	15.28560	15.22060	15.22060		20.69	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	9.45090	0.00945	10.30400	0.01030	9.451	19.21	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	135.39630	0.13540	144.59300	0.14459	135.396	19.10	0.14	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	109.69770	0.10970	106.24990	0.10625	109.698	27.16	0.10	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.33440	15.33440	15.26930	15.26930		20.74	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.34970	15.34970	15.28460	15.28460		20.70	0.00	38,604,495.50	2,515	118,243.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	10.83990	0.01084	11.48540	0.01149	10.840	18.56	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	106.16260	0.10616	113.72010	0.11372	106.163	18.82	0.11	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	127.21900	0.12722	135.61280	0.13561	127.219	18.95	0.12	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	155.03770	0.15504	164.43270	0.16443	155.038	19.09	0.14	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	196.44120	0.19644	206.80600	0.20681	196.441	19.22	0.17	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	271.00110	0.27100	283.86790	0.28387	271.001	19.36	0.22	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	330.16140	0.33016	344.81970	0.34482	330.161	19.46	0.26	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	418.70100	0.41870	436.82410	0.43682	418.701	19.68	0.30	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	438.44500	0.43844	457.06090	0.45706	438.445	19.74	0.31	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	492.30500	0.49230	512.18780	0.51219	492.305	19.89	0.34	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	522.80180	0.52280	543.36650	0.54337	522.802	19.97	0.35	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	568.17030	0.56817	589.71790	0.58972	568.170	20.08	0.37	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	620.50410	0.62050	643.12360	0.64312	620.504	20.20	0.39	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	655.11220	0.65511	678.41390	0.67841	655.112	20.28	0.40	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	1,014.88370	1.01488	973.28220	0.97328	1,014.884	20.31	0.59	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	665.18370	0.66518	688.68220	0.68868	665.184	20.31	0.41	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	770.34970	0.77035	795.77510	0.79578	770.350	20.53	0.44	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	775.81570	0.77582	801.33380	0.80133	775.816	20.54	0.45	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	833.37770	0.83338	796.04450	0.79604	833.378	20.77	0.52	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	883.67770	0.88368	911.44450	0.91144	883.678	20.77	0.48	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	793.36980	0.79337	757.07600	0.75708	793.370	20.90	0.50	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	943.66980	0.94367	972.47600	0.97248	943.670	20.90	0.50	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	986.74430	0.98674	1,016.27000	1.01627	986.744	20.99	0.51	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,056.17890	1.05618	1,086.81890	1.08682	1,056.179	21.13	0.53	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,134.27900	1.13428	1,166.41920	1.16642	1,134.279	21.29	0.55	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	667.50020	0.66750	635.05350	0.63505	667.500	21.36	0.44	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,270.73380	1.27073	1,304.88930	1.30489	1,270.734	21.57	0.58	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,413.21230	1.41321	1,449.29200	1.44929	1,413.212	21.86	0.61	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	533.66580	0.53367	505.65930	0.50566	533.666	22.02	0.37	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,614.24660	1.61425	1,652.76870	1.65277	1,614.247	22.25	0.65	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,660.17270	1.66017	1,699.05980	1.69906	1,660.173	22.33	0.66	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	475.27730	0.47528	449.13520	0.44914	475.277	22.36	0.34	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,784.01180	1.78401	1,824.15810	1.82416	1,784.012	22.54	0.68	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	426.67150	0.42667	402.37730	0.40238	426.672	22.65	0.31	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	398.49460	0.39849	375.31530	0.37532	398.495	22.83	0.29	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	390.81580	0.39082	367.94200	0.36794	390.816	22.88	0.29	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	388.92010	0.38892	366.12460	0.36612	388.920	22.89	0.28	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	381.43530	0.38144	358.94750	0.35895	381.435	22.95	0.28	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	299.99040	0.29999	281.00300	0.28100	299.990	23.60	0.23	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	278.13750	0.27814	260.14910	0.26015	278.138	23.81	0.21	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	274.24020	0.27424	256.43450	0.25643	274.240	23.84	0.21	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	237.38480	0.23738	221.34750	0.22135	237.385	24.25	0.19	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	231.13460	0.23113	216.42730	0.21643	231.135	24.33	0.18	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	227.78890	0.22779	213.24120	0.21324	227.789	24.42	0.18	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	226.14550	0.22615	211.67520	0.21168	226.145	24.46	0.18	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	201.37650	0.20138	188.10330	0.18810	201.377	25.15	0.16	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	174.34020	0.17434	162.41540	0.16242	174.340	26.07	0.14	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	169.51970	0.16952	157.84070	0.15784	169.520	26.26	0.13	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	168.47960	0.16848	156.85330	0.15685	168.480	26.30	0.13	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	160.98990	0.16099	149.75040	0.14975	160.990	26.61	0.13	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	156.29750	0.15630	145.30390	0.14530	156.298	26.82	0.12	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	131.84160	0.13184	120.33680	0.12034	131.842	27.45	0.10	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	128.14660	0.12815	116.88490	0.11688	128.147	27.45	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	123.83750	0.12384	112.86230	0.11286	123.838	27.45	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	114.29340	0.11429	103.96460	0.10396	114.293	27.45	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	106.03960	0.10604	96.28400	0.09628	106.040	27.45	0.09	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	101.23640	0.10124	91.82090	0.09182	101.236	27.45	0.08	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	93.30990	0.09331	84.46670	0.08447	93.310	27.45	0.08	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	90.09150	0.09009	81.48480	0.08148	90.091	27.45	0.08	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	65.41710	0.06542	58.71580	0.05872	65.417	27.45	0.06	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	61.60380	0.06160	55.21370	0.05521	61.604	27.45	0.05	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	53.28260	0.05328	47.58980	0.04759	53.283	27.45	0.05	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	51.37340	0.05137	45.84450	0.04584	51.373	27.45	0.05	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.60830	15.60830	15.54260	15.54260		20.76	0.00	6,633,527.50	425	25,475.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	854.14290	0.85414	881.57320	0.88157	854.143	20.30	0.41	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	925.39630	0.92540	953.63380	0.95363	925.396	20.46	0.43	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,124.20470	1.12420	1,154.50930	1.15451	1,124.205	20.88	0.48	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,148.67690	1.14868	1,179.25990	1.17926	1,148.677	20.93	0.48	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,839.04220	1.83904	1,876.36430	1.87636	1,839.042	22.16	0.62	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	383.36890	0.38337	363.18890	0.36319	383.369	24.13	0.23	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	382.06420	0.38206	361.92760	0.36193	382.064	24.14	0.23	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	322.96400	0.32296	305.61990	0.30562	322.964	24.95	0.20	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	293.33590	0.29334	276.84090	0.27684	293.336	25.59	0.18	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	147.40940	0.14741	133.48950	0.13349	147.409	27.16	0.10	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.91640	15.91640	15.84960	15.84960		20.86	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	738.92390	0.73892	767.80420	0.76780	738.924	19.74	0.33	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,047.63700	1.04764	1,079.88260	1.07988	1,047.637	20.38	0.41	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,209.72030	1.20972	1,242.69610	1.24270	1,209.720	20.72	0.44	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	678.07240	0.67807	652.51670	0.65252	678.072	23.37	0.32	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	593.40630	0.59341	569.53340	0.56953	593.406	23.91	0.29	0.00	0	150.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	467.85670		0.46786		447.55380	0.44755	467.857	25.34	0.23	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.01590		16.01590		15.93960	15.93960		21.21	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			16.05880		16.05880		15.98100	15.98100		21.48	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.10160		16.10160		16.02240	16.02240		21.64	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.14450		16.14450		16.06380	16.06380		21.66	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.07360		15.07360		15.00850	15.00850		20.52	0.00	422,060.80	28	876.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.34970		15.34970		15.28460	15.28460		20.70	0.00	15,349.70	1	71.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.60830		15.60830		15.54260	15.54260		20.76	0.00	15,608.30	1	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.91640		15.91640		15.84960	15.84960		20.86	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry			19.28390		19.28390		19.45670	19.45670		17.73	0.00	0.00	0	131.00
£ / R	On 08/09/2016	Any day expiry			19.38150		19.38150		19.55530	19.55530		17.47	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,917.32230		1.91732		1,763.94190	1.76394	1,917.322	18.66	0.87	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	7.36440		0.00736		9.05830	0.00906	7.364	28.69	0.01	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.42720		19.42720		19.60170	19.60170		17.56	0.00	52,375,731.20	2,696	65,093.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	373.69990		0.37370		305.91700	0.30592	373.700	17.34	0.35	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	45.46260		0.04546		51.37210	0.05137	45.463	20.33	0.06	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	22.44890		0.02245		22.44260	0.02244	22.449	22.31	0.03	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	21.80450		0.02180		21.60650	0.02161	21.804	28.55	0.02	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.80950		19.80950		19.98910	19.98910		18.56	0.00	0.00	0	679.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	133.26480		0.13326		115.80600	0.11581	133.265	18.30	0.11	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	386.25070		0.38625		334.71660	0.33472	386.251	17.95	0.25	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,074.13300		2.07413		1,935.10070	1.93510	2,074.133	19.73	0.70	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,417.57490		3.41757		3,257.97010	3.25797	3,417.575	20.75	0.84	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	91.83830		0.09184		106.50040	0.10650	91.838	20.91	0.08	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	14.09740		0.01410		17.32790	0.01733	14.097	20.41	0.02	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			20.17160		20.17160		20.35540	20.35540		19.61	0.00	0.00	0	287.00
£ / R	On 25/04/2017	Any day expiry			20.35890		20.35890		20.54500	20.54500		20.02	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.60190		20.60190		20.79120	20.79120			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.85140		20.85140		21.03000	21.03000		20.69	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14971		0.14971		0.14813	0.14813		18.77	0.00	748.57	5	760.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15300		0.15300		0.15139	0.15139		18.37	0.00	0.00	0	7,469.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15614		0.15614		0.15449	0.15449		18.48	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15992		0.15992		0.15822	0.15822		18.76	0.00	0.00	0	0.00
€ / R	On 13/07/2016	Any day expiry			16.45120		16.45120		16.47100	16.47100		18.86	0.00	0.00	0	136.00
€ / R	On 29/07/2016	Any day expiry			16.51130		16.51130		16.53010	16.53010		19.27	0.00	0.00	0	65.00
€ / R	On 15/08/2016	Any day expiry			16.58110		16.58110		16.59920	16.59920		18.98	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.71880		16.71880		16.73710	16.73710		19.15	0.00	5,801,423.60	347	47,598.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	466.19210		0.46619		456.67920	0.45668	466.192	19.56	0.44	0.00	0	700.00
€ / R	On 30/09/2016	Any day expiry			16.76260		16.76260		16.78110	16.78110		19.41	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.08570		17.08570		17.10510	17.10510		19.72	0.00	3,417,140.00	200	17,915.00

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	16.90	Put	802.66740		0.80267	773.13990	0.77314	802.667	19.54	0.44	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	114.38890		0.11439	97.60760	0.09761	114.389	25.71	0.09	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			17.43530		17.43530	17.45540	17.45540		19.93	0.00	0.00	0	5,000.00	
€ / R	On 19/06/2017	Foreign Exchange Future			17.85390		17.85390	17.87340	17.87340		20.12	0.00	0.00	0	77,291.00	
€ / R	On 18/09/2017	Foreign Exchange Future			18.01030		18.01030	18.01790	18.01790		20.46	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			99.38860		99.38860	99.51889	99.51889				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.53042		96.53042	96.66325	96.66325				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.33940		95.33940	95.47395	95.47395				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.42503		97.42503	97.55911	97.55911				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.08442		100.08442	100.08741	100.08741				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.06290		100.06290	100.06779	100.06779				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.73396		99.73396	99.73910	99.73910				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.84063		99.84063	99.84513	99.84513				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.18648		100.18648	100.18922	100.18922				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.53850		99.53850	99.54049	99.54049				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.28286		99.28286	99.26865	99.26865				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.42407		99.42407	99.40890	99.40890				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.77224		98.77224	98.83749	98.83749				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.16034		98.16034	98.23093	98.23093				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.51315		97.51315	97.58777	97.58777				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.83783		97.83783	97.91264	97.91264				0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			492.12800		492.12800	491.46000	491.46000				0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			501.55800		501.55800	500.87900	500.87900				0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			570.53000		570.53000	569.22000	569.22000				0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			581.46100		581.46100	580.13000	580.13000				0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			518.32000		518.32000	517.11700	517.11700				0.00	0.00	0	728.00
ALBI	On 03/11/2016	Index Future			528.25100		528.25100	527.02800	527.02800				0.00	0.00	0	8.00
ALBI	On 02/02/2017	Index Future			538.76000		538.76000	537.51700	537.51700				0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.25630		11.25630	11.17980	11.17980		14.80	0.00	56,281.50	5	8,463.00	
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.42740		11.42740	11.35050	11.35050		14.85	0.00	0.00	0	381.00	
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.58840		11.58840	11.51050	11.51050		15.41	0.00	0.00	0	2,937.00	
AU\$ / R	On 19/06/2017	Foreign Exchange Future			11.78110		11.78110	11.70210	11.70210		15.88	0.00	0.00	0	0.00	
AU\$ / R	On 18/09/2017	Foreign Exchange Future			11.82320		11.82320	11.73620	11.73620		16.42	0.00	0.00	0	0.00	
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.56900		11.56900	11.58510	11.58510		16.02	0.00	0.00	0	0.00	
CAD/ R	On 19/12/2016	Foreign Exchange Future			11.78210		11.78210	11.79950	11.79950		16.10	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 13/03/2017	Foreign Exchange Future	11.98310		11.98310		12.00110	12.00110		16.40	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.48090		15.48090		15.47040	15.47040		19.46	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.85040		15.85040		15.83840	15.83840		20.20	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	16.19810		16.19810		16.18620	16.18620		20.88	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.24280		2.24280		2.23630	2.23630		19.11	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.27420		2.27420		2.26750	2.26750		18.85	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.30130		2.30130		2.29410	2.29410		19.37	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.24910		2.24910		2.24630	2.24630		18.92	0.00	0.00	0	132.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.29900		2.29900		2.29630	2.29630		18.99	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	10.36626		80.26314		10.39919	80.04825			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future	10.44226		77.99209		10.47614	77.77388			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.51558		79.54414		10.55044	79.32251			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	10.51606		84.66252		10.54898	84.41714			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.59067		82.00485		10.62454	81.75567			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	516.47600		516.47600		515.31200	515.31200			0.00	0.00	0	448.00
GOVI	On 03/11/2016	GOVI	526.37200		526.37200		525.18900	525.18900			0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI	536.84400		536.84400		535.64100	535.64100			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.94440		1.94440		1.93620	1.93620		20.34	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.98070		1.98070		1.97270	1.97270		20.49	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 13/03/2017	Foreign Exchange Future		2.01400	2.01400		2.00590	2.00590		20.24	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.70421	127.70421		127.66135	127.66135			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future		130.13269	130.13269		130.09031	130.09031			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		109.12238	109.12238		109.08611	109.08611			0.00	0.00	0	4,131.00
I2033	On 03/11/2016	Bond Future		110.18061	110.18061		110.14478	110.14478			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		134.67658	134.67658		134.63036	134.63036			0.00	0.00	0	21,542.00
I2038	On 03/11/2016	Bond Future		137.23753	137.23753		137.19207	137.19207			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		135.49516	135.49516		135.59386	135.59386			0.00	0.00	0	16,864.00
I2046	On 03/11/2016	Bond Future		136.56961	136.56961		136.67179	136.67179			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		145.03601	145.03601		145.15997	145.15997			0.00	0.00	0	21,135.00
I2050	On 03/11/2016	Bond Future		147.79373	147.79373		147.92202	147.92202			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		248.51000	248.51000		248.53400	248.53400			0.00	0.00	0	1,079.00
IGOV	On 03/11/2016	Index Future		253.28700	253.28700		253.31300	253.31300			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		258.34100	258.34100		258.36900	258.36900			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		672.83400	672.83400		672.69900	672.69900			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		685.67200	685.67200		685.53500	685.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.46000	92.54000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.49000	92.51000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.52000	92.48000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.56000	92.44000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.62000	92.38000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.66000	92.34000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.72000	92.28000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.76000	92.24000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.80000	92.20000		7.74000	92.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.85000	92.15000		7.79000	92.21000			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			0.14710		0.14710		0.14660	0.14660			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14720		0.14720		0.14650	0.14650			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14740		0.14740		0.14570	0.14570			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05220		0.05220		0.05230	0.05230			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05160		0.05160		0.05210	0.05210			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.05090		0.05090		0.05170	0.05170			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.67770		10.67770		10.71900	10.71900		15.79	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.82800		10.82800		10.87020	10.87020		15.85	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.97010		10.97010		11.01300	11.01300		16.63	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.37270		1.37270		1.37240	1.37240			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.38640		1.38640		1.38650	1.38650			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.39880		1.39880		1.39870	1.39870			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10910		1.10910		1.11520	1.11520			0.00	0.00	0	13,073.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11310		1.11310		1.11910	1.11910			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11710		1.11710		1.12310	1.12310			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.81533		112.70617		8.85229	112.44005		9.58	0.00	0.00	0	96,308.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,349.26000		1.34926		1,265.25000	1.26525	1,349.260	9.64	0.54	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,550.41000		1.55041		1,451.91000	1.45191	1,550.410	9.67	0.58	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	472.63000		0.47263		583.26000	0.58326	472.630	9.79	0.25	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	320.53000		0.32053		405.96000	0.40596	320.530	9.85	0.19	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	261.08000		0.26108		335.10000	0.33510	261.080	9.88	0.16	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	3,633.23000		3.63323		3,430.66000	3.43066	3,633.230	9.91	0.87	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	3,936.43000		3.93643		3,724.35000	3.72435	3,936.430	9.94	0.89	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	135.06000		0.13506		180.59000	0.18059	135.060	9.97	0.09	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	50.71000		0.05071		71.64000	0.07164	50.710	10.09	0.04	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	4.50000		0.00450		7.97000	0.00797	4.500	10.18	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.85486		114.84253		8.89310	114.57257		9.28	0.00	0.00	0	1,253.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,867.54000		3.86754		3,745.37000	3.74537	3,867.540	9.55	0.66	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,818.30000		4.81830		4,664.32000	4.66432	4,818.300	9.66	0.74	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	666.33000		0.66633		744.72000	0.74472	666.330	9.82	0.18	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	608.12000		0.60812		679.96000	0.67996	608.120	9.85	0.17	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			299.12871		299.12871		299.03003	299.03003			0.00	1,495,643.55	5	1,639.00
R197	On 03/11/2016	Bond Future			304.81701		304.81701		304.71928	304.71928			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
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			249.41202		249.41202		249.32793	249.32793		8.51	0.00	0.00	0	37,315.00
R202	On 03/11/2016	Bond Future			254.15492		254.15492		254.07156	254.07156			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			8.55958		99.42808		8.59150	99.27449		7.00	0.00	15,013,640.08	151	11,610.00
R2023	On 03/11/2016	Bond Future			8.60061		97.38168		8.63392	97.22621		7.02	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future			8.63279		99.31935		8.66762	99.16194		6.77	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.56792		104.01165		7.61621	103.96137		1.16	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future			7.51296		101.81147		7.57452	101.76129		0.94	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.30479		103.83743		7.39083	103.78749		0.66	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/08/2016	Bond Future			9.22730		90.85711		9.25940	90.62904			0.00	0.00	0	27,010.00
R2030	On 03/11/2016	Bond Future			9.27051		92.57953		9.30351	92.34807			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			9.35232		93.99192		9.38940	93.71084		12.91	0.00	0.00	0	13,609.00
R2032	On 03/11/2016	Bond Future			9.39923		91.61486		9.43736	91.32931		13.21	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future			9.44021		93.43809		9.47940	93.14796		12.97	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/08/2016	Bond Future			9.44146		99.00676		9.47845	98.69860			0.00	0.00	0	4,572.00
R2035	On 03/11/2016	Bond Future			9.48902		96.38175		9.52701	96.06871			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			9.50739		91.21238		9.54452	90.90469		14.98	0.00	0.00	0	41,213.00
R2037	On 03/11/2016	Bond Future			9.55178		92.94159		9.58987	92.62897		14.70	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			9.59115		90.53423		9.63022	90.21659		15.14	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			7.95971		101.16271		8.00266	101.07173		2.63	0.00	0.00	0	33,282.00
R204	On 03/11/2016	Bond Future			7.98209		103.08026		8.02998	102.98858		2.32	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future			7.97088		101.08944		8.02498	100.99716		2.12	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			9.56241		95.01429		9.59954	94.68509		15.64	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future			9.60701		96.81556		9.64509	96.48106		15.35	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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			9.59704		92.07844		9.62908	91.79234		16.34	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future			9.64079		93.82398		9.67361	93.53344		16.05	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future			9.67985		91.30906		9.71348	91.01384		16.56	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.58061		95.65066		9.61749	95.31348		16.17	0.00	0.00	0	59,008.00
R2048	On 03/11/2016	Bond Future			9.62569		93.02546		9.66350	92.68284		16.64	0.00	0.00	0	1,529.00
R2048	On 02/02/2017	Bond Future			9.66698		94.87652		9.70575	94.52819		16.38	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future			8.18554		97.75453		8.22320	97.64579		3.96	0.00	0.00	0	74,935.00
R207	On 02/02/2017	Bond Future			8.22822		97.94603		8.27217	97.83521		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,105.96000		2.10596	2,054.57000	2.05457	2,105.960	2,105.960	3.54	0.75	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			8.33596		96.42026		8.37838	96.26578		5.27	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.37352		94.84526		8.41845	94.68887		5.07	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future			8.39691		96.73267		8.44465	96.57429		4.76	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future			9.38525		74.34854		9.41703	74.12786		14.85	0.00	0.00	0	55,153.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,304.07000		1.30407	1,244.31000	1.24431	1,304.070	1,304.070	14.99	0.52	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,125.96000		2.12596	2,019.87000	2.01987	2,125.960	2,125.960	15.17	0.69	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	465.97000		0.46597	558.64000	0.55864	465.970	465.970	15.26	0.24	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	38.44000		0.03844	52.80000	0.05280	38.440	38.440	15.74	0.03	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	7,757.17000		7.75717	7,540.71000	7.54071	7,757.170	7,757.170	15.74	0.99	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.42647		72.60727		9.45902	72.38314		15.25	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	739.74000		0.73974	806.65000	0.80665	739.740	739.740	16.15	0.19	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.46235		74.05224		9.49568	73.82448		15.07	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	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
R210	On 04/08/2016	Bond Future			189.35176		189.35176		189.28932	189.28932			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.67561		190.67561		190.61378	190.61378			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			139.83905		139.83905		139.79710	139.79710			0.00	0.00	0	63.00
R211	On 03/11/2016	Bond Future			142.49830		142.49830		142.45700	142.45700			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			146.21745		146.21745		146.16856	146.16856			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.99797		148.99797		148.94964	148.94964			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			9.26551		85.18555		9.30241	84.93212		12.64	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future			9.31023		83.24961		9.34814	82.99224		12.94	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.35026		84.90609		9.38922	84.64464		12.75	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future			9.50485		74.49216		9.53659	74.26367		15.64	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	14.70000		0.01470		17.69000	0.01769	14.700	15.17	0.01	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	697.63000		0.69763		677.41000	0.67741	697.630	15.54	0.33	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,453.05000		5.45305		5,248.58000	5.24858	5,453.050	16.37	0.95	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	11,241.60000		11.24160		11,013.32000	11.01332	11,241.600	16.55	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.54769		72.60716		9.58019	72.37505		16.08	0.00	0.00	0	3,395.00
R214	On 02/02/2017	Bond Future			9.58664		74.05191		9.61992	73.81603		15.86	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			26,218.74000		26,218.74000		26,176.42000	26,176.42000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			26,719.96000		26,719.96000		26,677.57000	26,677.57000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.14130		11.14130		11.11380	11.11380		17.14	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			11.33770		11.33770		11.30980	11.30980		17.14	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.02490		5.02490		5.04350	5.04350		14.53	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			5.01840		5.01840		5.03900	5.03900		14.42	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.50130		1.50130		1.47570	1.47570			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future			1.43880		1.43880		1.41030	1.41030			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future			1.38560		1.38560		1.35770	1.35770			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
<b>Total for Derivatives :</b>											664,724,044.70	42,258	3,521,729.00
<b>Grand Total:</b>											664,724,044.70	42,258	3,521,729.00