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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 07/07/2016

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	14.72230	14.72230		14.86800	14.86800		20.53	0.00	0.00	0	0.00
\$ / R	14.24	Put	On 12/07/2016	Any day expiry	17.93180	0.01793	15.68510	0.01569	17.932	22.25	0.10	0.00	0	6,000.00
\$ / R	14.78	Put	On 12/07/2016	Any day expiry	176.18880	0.17619	127.61020	0.12761	176.189	21.13	0.56	0.00	0	6,000.00
\$ / R	15.00	Put	On 12/07/2016	Any day expiry	334.24320	0.33424	243.19130	0.24319	334.243	22.78	0.75	0.00	0	6,000.00
\$ / R	15.54	Put	On 12/07/2016	Any day expiry	825.97050	0.82597	684.70820	0.68471	825.971	26.85	0.96	0.00	0	6,000.00
\$ / R		On 15/07/2016	Any day expiry	14.73120	14.73120		14.87660	14.87660		21.67	0.00	0.00	0	0.00
\$ / R		On 25/07/2016	Any day expiry	14.76100	14.76100		14.90640	14.90640		20.47	0.00	0.00	0	0.00
\$ / R	15.15	Put	On 25/07/2016	Any day expiry	519.32070	0.51932	431.98320	0.43198	519.321	21.39	0.70	0.00	0	15,000.00
\$ / R		On 26/07/2016	Any day expiry	14.76400	14.76400		14.90940	14.90940		20.58	0.00	0.00	0	0.00
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	1,844.62790	1.84463	1,700.03410	1.70003	1,844.628	26.11	0.97	0.00	0	7,229.00
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	1.26730	0.00127	2.31660	0.00232	1.267	33.68	0.00	0.00	0	7,229.00
\$ / R		On 27/07/2016	Any day expiry	14.76700	14.76700		14.91240	14.91240		20.67	0.00	0.00	0	2,110.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	0.12820	0.00013	0.10720	0.00011	0.128	29.29	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	12.64430	0.01264	10.52500	0.01052	12.644	22.22	0.04	0.00	0	150.00
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	4.26030	0.00426	5.85140	0.00585	4.260	28.03	0.01	0.00	0	250.00
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	2.88420	0.00288	3.91200	0.00391	2.884	29.53	0.01	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 28/07/2016	Any day expiry		14.76990	14.76990	14.91530	14.91530		20.74	0.00	0.00	0	265.00	
\$ / R		On 29/07/2016	Any day expiry		14.77290	14.77290	14.91830	14.91830		20.82	0.00	0.00	0	1,541.00	
\$ / R		On 01/08/2016	Any day expiry		14.78190	14.78190	14.92730	14.92730		20.62	0.00	0.00	0	0.00	
\$ / R		On 01/08/2016	Any day expiry	14.52	Put	194.41850	0.19442	156.59930	0.15660	194.418	20.13	0.36	0.00	0	18,400.00
\$ / R		On 01/08/2016	Any day expiry	14.68	Call	367.44980	0.36745	463.30860	0.46331	367.450	20.41	0.56	0.00	0	18,400.00
\$ / R		On 05/08/2016	Any day expiry		14.79390	14.79390	14.93920	14.93920		20.78	0.00	0.00	0	1,713.00	
\$ / R		On 11/08/2016	Any day expiry		14.81180	14.81180	14.95710	14.95710		20.60	0.00	0.00	0	0.00	
\$ / R		On 11/08/2016	Any day expiry	12.70	Put	3.91890	0.00392	3.45940	0.00346	3.919	22.04	0.01	0.00	0	2,000.00
\$ / R		On 11/08/2016	Any day expiry	15.52	Call	155.90960	0.15591	197.13440	0.19713	155.910	22.32	0.26	0.00	0	2,000.00
\$ / R		On 15/08/2016	Any day expiry		14.82360	14.82360	14.96910	14.96910		20.42	0.00	0.00	0	646.00	
\$ / R		On 16/08/2016	Any day expiry		14.82650	14.82650	14.97200	14.97200		20.55	0.00	0.00	0	0.00	
\$ / R		On 16/08/2016	Any day expiry	15.81	Call	125.93580	0.12594	157.41720	0.15742	125.936	22.74	0.21	0.00	0	10,000.00
\$ / R		On 17/08/2016	Any day expiry		14.82950	14.82950	14.97500	14.97500		20.58	0.00	0.00	0	0.00	
\$ / R		On 17/08/2016	Any day expiry	15.84	Put	1,136.45810	1.13646	1,021.89840	1.02190	1,136.458	22.81	0.80	0.00	0	5,000.00
\$ / R		On 17/08/2016	Any day expiry	17.39	Call	16.35940	0.01636	21.80750	0.02181	16.359	25.42	0.03	0.00	0	5,000.00
\$ / R		On 18/08/2016	Any day expiry		14.83240	14.83240	14.97800	14.97800		20.59	0.00	0.00	0	0.00	
\$ / R		On 18/08/2016	Any day expiry	16.01	Call	106.05100	0.10605	132.20180	0.13220	106.051	23.15	0.18	0.00	0	5,000.00
\$ / R		On 23/08/2016	Any day expiry		14.84720	14.84720	14.99300	14.99300		20.47	0.00	0.00	0	0.00	
\$ / R		On 26/08/2016	Any day expiry		14.85600	14.85600	15.00200	15.00200		20.53	0.00	0.00	0	0.00	
\$ / R		On 26/08/2016	Any day expiry	11.80	Put	1.75170	0.00175	1.79270	0.00179	1.752	23.99	0.00	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	13.50	Put	39.95480	0.03995	34.64750	0.03465	39.955	19.03	0.08	0.00	0	150.00
\$ / R		On 26/08/2016	Any day expiry	17.70	Call	20.56470	0.02056	25.53060	0.02553	20.565	25.87	0.04	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	17.93	Call	15.93940	0.01594	19.82130	0.01982	15.939	26.25	0.03	0.00	0	150.00
\$ / R		On 29/08/2016	Any day expiry		14.86490	14.86490	15.01090	15.01090		20.33	0.00	0.00	0	3,367.00	
\$ / R		On 31/08/2016	Any day expiry		14.87080	14.87080	15.01690	15.01690		20.38	0.00	0.00	0	6.00	
\$ / R		On 06/09/2016	Any day expiry		14.88840	14.88840	15.03480	15.03480		20.35	0.00	0.00	0	0.00	
\$ / R		On 08/09/2016	Any day expiry		14.89430	14.89430	15.04080	15.04080		20.39	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry		14.89730	14.89730	15.04380	15.04380		20.41	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry	15.00	Call	464.64240	0.46464	542.01490	0.54201	464.642	20.60	0.49	0.00	0	133.00
\$ / R		On 09/09/2016	Any day expiry	16.50	Call	119.29620	0.11930	141.72160	0.14172	119.296	23.50	0.16	0.00	0	121.00
\$ / R		On 13/09/2016	Any day expiry		14.90910	14.90910	15.05570	15.05570		20.31	0.00	0.00	0	0.00	
\$ / R		On 13/09/2016	Any day expiry	14.95	Put	545.14150	0.54514	480.28470	0.48028	545.142	20.41	0.49	0.00	0	1,000.00
\$ / R		On 13/09/2016	Any day expiry	18.71	Call	18.34150	0.01834	23.22090	0.02322	18.342	26.86	0.03	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		14.91500	14.91500	15.06170	15.06170		20.34	0.00	0.00	0	259.00	
\$ / R		On 19/09/2016	Foreign Exchange Future		14.92690	14.92690	15.07360	15.07360		20.34	0.00	172,301,206.70	11,543	631,130.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.24	Put	45.56990	0.04557	42.82380	0.04282	45.570	19.18	0.08	0.00	0	405.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.56	Put	77.18090	0.07718	69.75140	0.06975	77.181	18.81	0.12	0.00	0	20,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.68	Put	96.23920	0.09624	86.36130	0.08636	96.239	18.88	0.14	0.00	0	7,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.70	Put	99.72960	0.09973	89.39970	0.08940	99.730	18.89	0.15	0.00	0	2,240.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.78	Put	114.63100	0.11463	102.37720	0.10238	114.631	18.94	0.16	0.00	0	7,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.00	Call	1,090.82100	1.09082	1,218.94820	1.21895	1,090.821	19.08	0.79	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.20	Put	220.24680	0.22025	194.63910	0.19464	220.247	19.21	0.27	3,983,743.75	1,000	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.50	Put	333.59790	0.33360	292.87180	0.29287	333.598	19.66	0.35	0.00	0	47,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Call	704.69230	0.70469	805.83990	0.80584	704.692	19.81	0.62	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	377.79230	0.37779	332.23990	0.33224	377.792	19.81	0.38	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	693.91500	0.69391	794.07860	0.79408	693.915	19.84	0.61	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	425.16370	0.42516	374.66270	0.37466	425.164	19.96	0.41	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	641.91590	0.64192	737.11180	0.73711	641.916	19.99	0.58	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	455.09090	0.45509	401.58010	0.40158	455.091	20.05	0.43	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	513.19020	0.51319	593.67740	0.59368	513.190	20.43	0.50	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	586.29020	0.58629	520.07740	0.52008	586.290	20.43	0.50	11,231,923.50	1,500	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	402.81170	0.40281	468.41720	0.46842	402.812	21.01	0.42	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	987.87460	0.98787	893.78820	0.89379	987.875	21.58	0.66	6,853,230.65	700	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,062.86040	1.06286	964.79870	0.96480	1,062.860	21.77	0.68	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	253.74210	0.25374	296.52180	0.29652	253.742	22.08	0.29	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	225.89530	0.22590	264.12160	0.26412	225.895	22.35	0.26	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	220.33830	0.22034	257.63850	0.25764	220.338	22.41	0.26	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	163.56210	0.16356	191.03240	0.19103	163.562	23.10	0.20	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	147.91480	0.14791	172.89310	0.17289	147.915	23.32	0.18	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	132.41680	0.13242	154.88330	0.15488	132.417	23.53	0.17	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	130.18400	0.13018	152.26240	0.15226	130.184	23.57	0.16	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	125.83330	0.12583	147.15080	0.14715	125.833	23.63	0.16	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	97.62830	0.09763	113.93740	0.11394	97.628	24.13	0.13	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	64.38990	0.06439	74.63460	0.07463	64.390	24.96	0.09	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	54.68950	0.05469	63.14590	0.06315	54.689	25.30	0.08	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	15.40730	0.01541	18.28690	0.01829	15.407	28.89	0.02	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.95060	14.95060	15.09740	15.09740		20.31	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			14.95360	14.95360	15.10030	15.10030		20.32	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	4.82190	0.00482	4.89990	0.00490	4.822	21.49	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	82.06710	0.08207	74.97320	0.07497	82.067	18.91	0.12	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	48.47670	0.04848	55.46520	0.05547	48.477	26.19	0.06	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	44.09970	0.04410	50.64170	0.05064	44.100	26.55	0.06	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.95950	14.95950	15.10630	15.10630		20.34	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			15.00110	15.00110	15.14820	15.14820		20.36	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry			15.03720	15.03720	15.18480	15.18480		20.33	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.25350	0.00725	7.22690	0.00723	7.254	20.02	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	113.65690	0.11366	106.10400	0.10610	113.657	18.79	0.14	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	73.08730	0.07309	82.15770	0.08216	73.087	26.84	0.08	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	70.81100	0.07081	79.53270	0.07953	70.811	27.04	0.07	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			15.04020	15.04020	15.18790	15.18790		20.41	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	79.15970	0.07916	74.84320	0.07484	79.160	18.77	0.10	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	688.98160	0.68898	626.86920	0.62687	688.982	20.43	0.48	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	339.74900	0.33975	384.16140	0.38416	339.749	22.30	0.31	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			15.07320	15.07320	15.22140	15.22140		20.36	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	642.13510	0.64214	585.57850	0.58558	642.135	20.20	0.45	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	332.95310	0.33295	373.66340	0.37366	332.953	22.58	0.29	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			15.10330	15.10330	15.25200	15.25200		20.44	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	93.97320	0.09397	89.80780	0.08981	93.973	18.44	0.11	0.00	0	9,615.00



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\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	354.17020	0.35417	388.92010	0.38892	354.170	23.16	0.27	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	347.45200	0.34745	381.43530	0.38144	347.452	23.21	0.26	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	274.51920	0.27452	299.99040	0.29999	274.519	23.92	0.21	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	254.99720	0.25500	278.13750	0.27814	254.997	24.15	0.20	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	251.51580	0.25152	274.24020	0.27424	251.516	24.19	0.20	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	219.75990	0.21976	237.38480	0.23738	219.760	24.67	0.17	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	215.30590	0.21531	231.13460	0.23113	215.306	24.81	0.17	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	212.41590	0.21242	227.78890	0.22779	212.416	24.90	0.17	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	210.99660	0.21100	226.14550	0.22615	210.997	24.94	0.17	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	189.60750	0.18961	201.37650	0.20138	189.608	25.69	0.15	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	166.27420	0.16627	174.34020	0.17434	166.274	26.69	0.13	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	162.11330	0.16211	169.51970	0.16952	162.113	26.90	0.13	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	161.21400	0.16121	168.47960	0.16848	161.214	26.94	0.13	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	154.75280	0.15475	160.98990	0.16099	154.753	27.28	0.12	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	150.70270	0.15070	156.29750	0.15630	150.703	27.51	0.12	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	124.41760	0.12442	131.84160	0.13184	124.418	27.96	0.10	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	120.94710	0.12095	128.14660	0.12815	120.947	27.96	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	116.89960	0.11690	123.83750	0.12384	116.900	27.96	0.09	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	107.93430	0.10793	114.29340	0.11429	107.934	27.96	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	100.18020	0.10018	106.03960	0.10604	100.180	27.96	0.08	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	95.66730	0.09567	101.23640	0.10124	95.667	27.96	0.08	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	88.21880	0.08822	93.30990	0.09331	88.219	27.96	0.07	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	85.19400	0.08519	90.09150	0.09009	85.194	27.96	0.07	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	61.99190	0.06199	65.41710	0.06542	61.992	27.96	0.05	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	58.40360	0.05840	61.60380	0.06160	58.404	27.96	0.05	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	50.56970	0.05057	53.28260	0.05328	50.570	27.96	0.05	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	48.77160	0.04877	51.37340	0.05137	48.772	27.96	0.04	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.45360	15.45360	15.60830	15.60830		20.57	0.00	5,176,956.00	335	25,395.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	914.37890	0.91438	854.14290	0.85414	914.379	20.25	0.43	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	990.03600	0.99004	925.39630	0.92540	990.036	20.43	0.45	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,198.86310	1.19886	1,124.20470	1.12420	1,198.863	20.90	0.50	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,224.49610	1.22450	1,148.67690	1.14868	1,224.496	20.95	0.51	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,942.01090	1.94201	1,839.04220	1.83904	1,942.011	22.33	0.63	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	358.73130	0.35873	383.36890	0.38337	358.731	24.44	0.22	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	357.55080	0.35755	382.06420	0.38206	357.551	24.46	0.22	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	308.30920	0.30831	322.96400	0.32296	308.309	25.43	0.19	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	282.46160	0.28246	293.33590	0.29334	282.462	26.14	0.17	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	138.47950	0.13848	147.40940	0.14741	138.480	27.48	0.09	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.75650	15.75650	15.91640	15.91640		20.69	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	780.74440	0.78074	738.92390	0.73892	780.744	19.55	0.35	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,111.16100	1.11116	1,047.63700	1.04764	1,111.161	20.35	0.43	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,281.08550	1.28109	1,209.72030	1.20972	1,281.086	20.73	0.46	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	638.06790	0.63807	678.07240	0.67807	638.068	23.59	0.31	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	560.49050	0.56049	593.40630	0.59341	560.491	24.18	0.28	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	452.18950	0.45219	467.85670	0.46786	452.189	25.82	0.22	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.85360	15.85360	16.01590	16.01590		21.02	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.89130	15.89130	16.05880	16.05880		21.28	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.92900	15.92900	16.10160	16.10160		21.42	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.96670	15.96670	16.14450	16.14450		21.36	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.92690	14.92690	15.07360	15.07360		20.34	0.00	850,833.30	57	840.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.19940	15.19940	15.34970	15.34970		20.48	0.00	15,199.40	1	72.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.45360	15.45360	15.60830	15.60830		20.57	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.75650	15.75650	15.91640	15.91640		20.69	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry			19.18480	19.18480	19.28390	19.28390		17.34	0.00	0.00	0	131.00
£ / R	On 08/09/2016	Any day expiry			19.28150	19.28150	19.38150	19.38150		17.07	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,990.49600	1.99050	1,917.32230	1.91732	1,990.496	17.90	0.89	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	5.31720	0.00532	7.36440	0.00736	5.317	28.27	0.01	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.32670	19.32670	19.42720	19.42720		17.15	0.00	5,798,010.00	300	65,208.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	396.88470	0.39688	373.69990	0.37370	396.885	17.06	0.37	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	35.75880	0.03576	45.46260	0.04546	35.759	20.05	0.05	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	19.87160	0.01987	22.44890	0.02245	19.872	22.52	0.03	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	16.21830	0.01622	21.80450	0.02180	16.218	27.98	0.02	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.70560	19.70560	19.80950	19.80950		18.10	0.00	7,921,651.20	402	1,081.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	136.58880	0.13659	133.26480	0.13326	136.589	18.03	0.11	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	395.62360	0.39562	386.25070	0.38625	395.624	17.60	0.26	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,122.30590	2.12231	2,074.13300	2.07413	2,122.306	19.23	0.72	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,483.76780	3.48377	3,417.57490	3.41757	3,483.768	20.10	0.86	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	78.45840	0.07846	91.83830	0.09184	78.458	20.66	0.07	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	15.20180	0.01520	14.09740	0.01410	15.202	21.00	0.02	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			20.06430	20.06430	20.17160	20.17160		19.05	0.00	300,964.50	15	302.00
£ / R	On 25/04/2017	Any day expiry			20.24920	20.24920	20.35890	20.35890		19.46	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.48750	20.48750	20.60190	20.60190			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.72280	20.72280	20.85140	20.85140		20.13	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14840	0.14840	0.14971	0.14971		17.73	0.00	2,522.83	17	760.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15166	0.15166	0.15300	0.15300		17.17	0.00	0.00	0	7,469.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15476	0.15476	0.15614	0.15614		17.19	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15851	0.15851	0.15992	0.15992		17.46	0.00	0.00	0	0.00
€ / R	On 13/07/2016	Any day expiry			16.31430	16.31430	16.45120	16.45120		18.50	0.00	0.00	0	136.00
€ / R	On 29/07/2016	Any day expiry			16.37560	16.37560	16.51130	16.51130		19.52	0.00	0.00	0	65.00
€ / R	On 15/08/2016	Any day expiry			16.44420	16.44420	16.58110	16.58110		19.29	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.58010	16.58010	16.71880	16.71880		19.40	0.00	3,912,903.60	236	47,699.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	414.77640	0.41478	466.19210	0.46619	414.776	19.95	0.41	0.00	0	700.00
€ / R	On 30/09/2016	Any day expiry			16.62390	16.62390	16.76260	16.76260		19.43	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.94350	16.94350	17.08570	17.08570		19.68	0.00	847,175.00	50	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	869.30910		0.86931		802.66740	0.80267	869.309	19.64	0.47	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	100.63250		0.10063		114.38890	0.11439	100.633	25.70	0.08	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.28820		17.28820		17.43530	17.43530		19.76	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.70180		17.70180		17.85390	17.85390		19.85	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.85710		17.85710		18.01030	18.01030		20.39	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.08476		99.08476		99.38860	99.38860			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.20929		96.20929		96.53042	96.53042			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.00422		95.00422		95.33940	95.33940			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.08258		97.08258		97.42503	97.42503			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.08030		100.08030		100.08442	100.08442			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.05186		100.05186		100.06290	100.06290			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.71359		99.71359		99.73396	99.73396			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.80895		99.80895		99.84063	99.84063			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.14288		100.14288		100.18648	100.18648			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.48377		99.48377		99.53850	99.53850			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.20758		99.20758		99.28286	99.28286			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.33385		99.33385		99.42407	99.42407			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.62182		98.62182		98.77224	98.77224			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.00360		98.00360		98.16034	98.16034			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.34632		97.34632		97.51315	97.51315			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.65309		97.65309		97.83783	97.83783			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			492.84800		492.84800		492.12800	492.12800			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			502.28800		502.28800		501.55800	501.55800			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			572.40200		572.40200		570.53000	570.53000			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			583.36600		583.36600		581.46100	581.46100			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			520.17600		520.17600		518.32000	518.32000			0.00	0.00	0	728.00
ALBI	On 03/11/2016	Index Future			530.14000		530.14000		528.25100	528.25100			0.00	21,205,600.00	4	12.00
ALBI	On 02/02/2017	Index Future			540.67200		540.67200		538.76000	538.76000			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.17180		11.17180		11.25630	11.25630		14.61	0.00	0.00	0	8,463.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.34120		11.34120		11.42740	11.42740		14.75	0.00	0.00	0	381.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.49980		11.49980		11.58840	11.58840		15.27	0.00	0.00	0	2,937.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			11.68930		11.68930		11.78110	11.78110		15.76	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future			11.72920		11.72920		11.82320	11.82320		16.31	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.55190		11.55190		11.56900	11.56900		15.81	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future			11.76390		11.76390		11.78210	11.78210		15.93	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 13/03/2017	Foreign Exchange Future	11.96290		11.96290		11.98310	11.98310		16.23	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.33270		15.33270		15.48090	15.48090		19.06	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.69640		15.69640		15.85040	15.85040		19.92	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	16.03860		16.03860		16.19810	16.19810		20.56	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.22280		2.22280		2.24280	2.24280		18.64	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.25360		2.25360		2.27420	2.27420		18.75	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.28060		2.28060		2.30130	2.30130		19.28	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.22780		2.22780		2.24910	2.24910		18.78	0.00	0.00	0	132.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.27710		2.27710		2.29900	2.29900		18.68	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	10.31486		80.60037		10.36626	80.26314			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future	10.38927		78.33525		10.44226	77.99209			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.46117		79.89201		10.51558	79.54414			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	10.45962		85.08618		10.51606	84.66252			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.53248		82.43603		10.59067	82.00485			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	518.21600		518.21600		516.47600	516.47600			0.00	0.00	0	448.00
GOVI	On 03/11/2016	GOVI	528.14200		528.14200		526.37200	526.37200			0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI	538.63500		538.63500		536.84400	536.84400			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.92540		1.92540		1.94440	1.94440		20.28	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.96150		1.96150		1.98070	1.98070		20.01	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		1.99430	1.99430		2.01400	2.01400		20.20	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.91946	127.91946		127.70421	127.70421			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future		130.35130	130.35130		130.13269	130.13269			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		109.13468	109.13468		109.12238	109.12238			0.00	4,256,252.52	39	4,131.00
I2033	On 03/11/2016	Bond Future		110.19261	110.19261		110.18061	110.18061			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		134.69207	134.69207		134.67658	134.67658			0.00	0.00	0	21,542.00
I2038	On 03/11/2016	Bond Future		137.25283	137.25283		137.23753	137.23753			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		135.80168	135.80168		135.49516	135.49516			0.00	0.00	0	16,864.00
I2046	On 03/11/2016	Bond Future		136.88111	136.88111		136.56961	136.56961			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		145.05262	145.05262		145.03601	145.03601			0.00	0.00	0	21,135.00
I2050	On 03/11/2016	Bond Future		147.81011	147.81011		147.79373	147.79373			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		248.65800	248.65800		248.51000	248.51000			0.00	99,463,200.00	40	1,059.00
IGOV	On 03/11/2016	Index Future		253.43600	253.43600		253.28700	253.28700			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		258.48600	258.48600		258.34100	258.34100			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		673.18500	673.18500		672.83400	672.83400			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		686.03000	686.03000		685.67200	685.67200			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.52000	92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.56000	92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.62000	92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.66000	92.34000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.72000	92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.76000	92.24000		7.76000	92.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.80000	92.20000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.85000	92.15000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.98000	92.02000		7.98000	92.02000			0.00	0.00	0	0.00

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			0.14570		0.14570		0.14710	0.14710			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14520		0.14520		0.14720	0.14720			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14560		0.14560		0.14740	0.14740			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05170		0.05170		0.05220	0.05220			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05140		0.05140		0.05160	0.05160			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.05110		0.05110		0.05090	0.05090			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.74100		10.74100		10.67770	10.67770		15.57	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.88990		10.88990		10.82800	10.82800		15.73	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			11.03020		11.03020		10.97010	10.97010		16.44	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.36880		1.36880		1.37270	1.37270			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.38200		1.38200		1.38640	1.38640			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.39410		1.39410		1.39880	1.39880			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11070		1.11070		1.10910	1.10910			0.00	0.00	0	13,073.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11470		1.11470		1.11310	1.11310			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11870		1.11870		1.11710	1.11710			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.76420		113.07574		8.81533	112.70617		9.58	0.00	59,138,612.02	523	96,285.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,536.04000		1.53604		1,349.26000	1.34926	1,536.040	9.64	0.59	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,754.61000		1.75461		1,550.41000	1.55041	1,754.610	9.67	0.63	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	370.94000		0.37094		472.63000	0.47263	370.940	9.79	0.21	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	244.85000		0.24485		320.53000	0.32053	244.850	9.85	0.15	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	196.65000		0.19665		261.08000	0.26108	196.650	9.88	0.13	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	3,948.42000		3.94842		3,633.23000	3.63323	3,948.420	9.91	0.90	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	4,260.50000		4.26050		3,936.43000	3.93643	4,260.500	9.94	0.91	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	97.31000		0.09731		135.06000	0.13506	97.310	9.97	0.07	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	34.29000		0.03429		50.71000	0.05071	34.290	10.09	0.03	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	2.61000		0.00261		4.50000	0.00450	2.610	10.18	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.80182		115.21845		8.85486	114.84253		9.28	0.00	0.00	0	1,253.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,110.52000		4.11052		3,867.54000	3.86754	4,110.520	9.55	0.68	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,089.97000		5.08997		4,818.30000	4.81830	5,089.970	9.66	0.76	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	593.20000		0.59320		666.33000	0.66633	593.200	9.82	0.17	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	540.13000		0.54013		608.12000	0.60812	540.130	9.85	0.16	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			299.44331		299.44331		299.12871	299.12871			0.00	0.00	0	1,639.00
R197	On 03/11/2016	Bond Future			305.13576		305.13576		304.81701	304.81701			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	249.44063		249.44063		249.41202	249.41202		8.51	0.00	0.00	0	37,315.00
R202	On 03/11/2016	Bond Future	254.18249		254.18249		254.15492	254.15492			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	8.51845		99.62643		8.55958	99.42808		7.00	0.00	0.00	0	11,610.00
R2023	On 03/11/2016	Bond Future	8.55754		97.58317		8.60061	97.38168		7.02	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future	8.58800		99.52224		8.63279	99.31935		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	7.53028		104.05088		7.56792	104.01165		1.16	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future	7.46470		101.85084		7.51296	101.81147		0.94	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	7.24044		103.87482		7.30479	103.83743		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	9.17112		91.25822		9.22730	90.85711			0.00	0.00	0	27,010.00
R2030	On 03/11/2016	Bond Future	9.21260		92.98770		9.27051	92.57953			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	9.29618		94.41991		9.35232	93.99192		12.91	0.00	5,854,034.42	62	13,640.00
R2032	On 03/11/2016	Bond Future	9.34141		92.05037		9.39923	91.61486		13.21	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.38090		93.87974		9.44021	93.43809		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	9.38538		99.47691		9.44146	99.00676			0.00	1,193,722.92	12	4,572.00
R2035	On 03/11/2016	Bond Future	9.43132		96.86024		9.48902	96.38175			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	9.45126		91.68066		9.50739	91.21238		14.98	0.00	1,100,167.92	12	41,219.00
R2037	On 03/11/2016	Bond Future	9.49411		93.41817		9.55178	92.94159		14.70	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.53208		91.01783		9.59115	90.53423		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	7.91774		101.25171		7.95971	101.16271		2.63	0.00	0.00	0	33,282.00
R204	On 03/11/2016	Bond Future	7.93509		103.17034		7.98209	103.08026		2.32	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future	7.91868		101.17859		7.97088	101.08944		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	9.50628		95.51553		9.56241	95.01429		15.64	0.00	955,155.30	10	722.00
R2040	On 03/11/2016	Bond Future	9.54937		97.32560		9.60701	96.81556		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			9.54095		92.58301		9.59704	92.07844		16.34	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future			9.58320		94.33764		9.64079	93.82398		16.05	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future			9.62092		91.83035		9.67985	91.30906		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			9.52458		96.16718		9.58061	95.65066		16.17	0.00	0.00	0	59,008.00
R2048	On 03/11/2016	Bond Future			9.56817		93.55109		9.62569	93.02546		16.64	0.00	0.00	0	1,529.00
R2048	On 02/02/2017	Bond Future			9.60810		95.41009		9.66698	94.87652		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			8.14903		97.86010		8.18554	97.75453		3.96	0.00	0.00	0	74,935.00
R207	On 02/02/2017	Bond Future			8.18606		98.05248		8.22822	97.94603		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,184.23000		2.18423	2,105.96000	2.10596	2,184.230	3.54	0.76	0.00	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			8.29971		96.55252		8.33596	96.42026		5.27	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.33503		94.97949		8.37352	94.84526		5.07	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future			8.35650		96.86698		8.39691	96.73267		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			9.33429		74.70456		9.38525	74.34854		14.85	0.00	0.00	0	55,153.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,476.12000		1.47612	1,304.07000	1.30407	1,476.120	14.99	0.57	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,359.20000		2.35920	2,125.96000	2.12596	2,359.200	15.17	0.73	0.00	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	370.00000		0.37000	465.97000	0.46597	370.000	15.26	0.20	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	26.04000		0.02604	38.44000	0.03844	26.040	15.74	0.02	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	8,110.58000		8.11058	7,757.17000	7.75717	8,110.580	15.74	1.00	0.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.37417		72.96962		9.42647	72.60727		15.25	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	665.84000		0.66584	739.74000	0.73974	665.840	16.15	0.18	0.00	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.40890		74.41978		9.46235	74.05224		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		189.37302	189.37302		189.35176	189.35176			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future		190.69597	190.69597		190.67561	190.67561			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		139.85330	139.85330		139.83905	139.83905			0.00	0.00	0	63.00
R211	On 03/11/2016	Bond Future		142.51200	142.51200		142.49830	142.49830			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		146.23394	146.23394		146.21745	146.21745			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future		149.01396	149.01396		148.99797	148.99797			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		9.20945	85.57271		9.26551	85.18555		12.64	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future		9.25252	83.64360		9.31023	83.24961		12.94	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future		9.29105	85.30570		9.35026	84.90609		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		9.44887	74.89809		9.50485	74.49216		15.64	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	18.69000	0.01869	14.70000	0.01470	18.690	15.17	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	820.03000	0.82003	697.63000	0.69763	820.030	15.54	0.38	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,836.22000	5.83622	5,453.05000	5.45305	5,836.220	16.37	0.96	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	11,647.44000	11.64744	11,241.60000	11.24160	11,647.440	16.55	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future		9.49027	73.02028		9.54769	72.60716		16.08	0.00	0.00	0	3,395.00
R214	On 02/02/2017	Bond Future		9.52791	74.47131		9.58664	74.05191		15.86	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		25,995.24000	25,995.24000		26,218.74000	26,218.74000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future		26,490.56000	26,490.56000		26,719.96000	26,719.96000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.06680	11.06680		11.14130	11.14130		16.87	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		11.26050	11.26050		11.33770	11.33770		16.94	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.00070	5.00070		5.02490	5.02490		14.29	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		4.99460	4.99460		5.01840	5.01840		14.28	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.45940	1.45940		1.50130	1.50130			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.39850	1.39850		1.43880	1.43880			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.34520	1.34520		1.38560	1.38560			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>											<b>450,224,770.93</b>	<b>19,349</b>	<b>3,519,852.00</b>
<b>Grand Total:</b>											<b>450,224,770.93</b>	<b>19,349</b>	<b>3,519,852.00</b>