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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/07/2016

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 15/07/2016	Any day expiry	14.33730	14.33730		14.21750	14.21750		13.08	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	14.35460	14.35460		14.22920	14.22920		17.81	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	14.25	Put	119.94920	0.11995	190.65600	0.19066	119.949	17.69	0.40	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry	14.35750	14.35750		14.23200	14.23200		18.15	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,243.04490	2.24304	2,368.61940	2.36862	2,243.045	29.54	1.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	0.09440	0.00009	0.09980	0.00010	0.094	40.00	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry	14.36030	14.36030		14.23480	14.23480		18.43	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.04170	0.00004	0.07130	0.00007	0.042	30.90	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	13.85450	0.01385	21.04290	0.02104	13.855	21.77	0.06	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	0.19420	0.00019	0.26020	0.00026	0.194	30.86	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	0.08620	0.00009	0.12730	0.00013	0.086	31.82	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry	14.36310	14.36310		14.23760	14.23760		18.66	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry	14.36600	14.36600		14.24040	14.24040		18.85	0.00	0.00	0	1,541.00
\$ / R	On 01/08/2016	Any day expiry	14.37450	14.37450		14.24890	14.24890		18.40	0.00	0.00	0	0.00
\$ / R	On 01/08/2016	Any day expiry	14.52	Put	313.81510	0.31382	406.16660	0.40617	313.815	18.81	0.59	0	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	117.52670	0.11753	94.82750	0.09483	117.527	19.19	0.31	0	18,400.00

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 05/08/2016	Any day expiry		14.38580	14.38580		14.26020	14.26020		18.58	0.00	0.00	0	1,713.00
\$ / R	On 11/08/2016	Any day expiry		14.40280	14.40280		14.27710	14.27710		18.47	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	3.49960	0.00350	7.12310	0.00712	3.500	20.81	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	14.43	Put	303.56190	0.30356	384.03340	0.38403	303.562	18.53	0.50	0.00	0	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	36.05210	0.03605	30.03610	0.03004	36.052	20.68	0.10	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry		14.41410	14.41410		14.28840	14.28840		18.31	0.00	0.00	0	2,056.00
\$ / R	On 16/08/2016	Any day expiry		14.41700	14.41700		14.29120	14.29120		18.36	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	29.75140	0.02975	25.46300	0.02546	29.751	21.20	0.08	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry		14.41980	14.41980		14.29410	14.29410		18.40	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	324.60360	0.32460	0.00000	0.00000	324.604	18.47	0.49	94,101,664.80	13,200	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,450.99340	1.45099	1,571.97440	1.57197	1,450.993	21.33	0.92	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	1.77150	0.00177	1.72500	0.00173	1.772	24.11	0.01	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry		14.42270	14.42270		14.29690	14.29690		18.46	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	24.59090	0.02459	20.79130	0.02079	24.591	21.68	0.06	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry		14.43680	14.43680		14.31090	14.31090		18.50	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry		14.44530	14.44530		14.31930	14.31930		18.63	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	1.47950	0.00148	2.11250	0.00211	1.479	22.92	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	58.54220	0.05854	81.45790	0.08146	58.542	18.10	0.13	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	2.29260	0.00229	2.24230	0.00224	2.293	23.62	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	1.86460	0.00186	1.86200	0.00186	1.865	24.38	0.01	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry		14.45380	14.45380		14.32780	14.32780		18.44	0.00	0.00	0	3,367.00
\$ / R	On 31/08/2016	Any day expiry		14.45950	14.45950		14.33340	14.33340		18.52	0.00	0.00	0	13.00
\$ / R	On 06/09/2016	Any day expiry		14.47650	14.47650		14.35020	14.35020		18.48	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry		14.48220	14.48220		14.35580	14.35580		18.54	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry		14.48500	14.48500		14.35860	14.35860		18.64	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	238.58970	0.23859	206.28130	0.20628	238.590	19.54	0.34	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	39.00890	0.03901	32.51690	0.03252	39.009	22.13	0.07	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry		14.49630	14.49630		14.36990	14.36990		18.57	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	723.16650	0.72317	814.10920	0.81411	723.166	19.38	0.64	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	3.75860	0.00376	3.85170	0.00385	3.759	25.50	0.01	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry		14.50200	14.50200		14.37550	14.37550		18.63	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		14.51330	14.51330		14.38670	14.38670		18.58	0.00	322,703,225.50	22,235	632,321.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	60.32340	0.06032	78.07110	0.07807	60.323	18.07	0.11	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	109.94310	0.10994	138.51650	0.13852	109.943	17.98	0.18	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	136.01610	0.13602	169.34110	0.16934	136.016	18.00	0.21	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	140.76780	0.14077	174.91690	0.17492	140.768	18.01	0.21	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	160.98250	0.16098	198.51350	0.19851	160.983	18.02	0.24	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	740.41850	0.74042	661.21480	0.66121	740.419	18.06	0.69	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	618.22270	0.61822	548.50160	0.54850	618.223	18.24	0.63	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	304.92270	0.30492	361.80160	0.36180	304.923	18.24	0.37	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	450.61870	0.45062	522.66350	0.52266	450.619	18.58	0.48	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	421.06240	0.42106	370.64120	0.37064	421.062	18.76	0.49	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	507.76240	0.50776	583.94120	0.58394	507.762	18.76	0.51	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	412.90260	0.41290	363.28530	0.36329	412.903	18.79	0.48	0.00	0	5,000.00

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	14.70	Put	568.28570		0.56829		648.40650	0.64841	568.286	18.93	0.55	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	374.08060		0.37408		328.36730	0.32837	374.081	18.97	0.45	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	606.15410		0.60615		688.54260	0.68854	606.154	19.04	0.57	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	328.35090		0.32835		287.39750	0.28740	328.351	19.20	0.41	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	281.78140		0.28178		245.86720	0.24587	281.781	19.46	0.36	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	768.48140		0.76848		859.16720	0.85917	768.481	19.46	0.64	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	206.19060		0.20619		178.88790	0.17889	206.191	19.98	0.28	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,236.64120		1.23664	1,342.72650	1.34273	1,236.641	20.50	0.78	0.00	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,321.34950		1.32135	1,429.33170	1.42933	1,321.350	20.67	0.80	0.00	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	113.29200		0.11329	97.37600	0.09738	113.292	20.94	0.17	0.00	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	97.37190		0.09737	83.51000	0.08351	97.372	21.18	0.15	0.00	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	94.26150		0.09426	80.80480	0.08080	94.261	21.23	0.15	0.00	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	63.69510		0.06370	54.16290	0.05416	63.695	21.82	0.10	0.00	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	55.74280		0.05574	47.13320	0.04713	55.743	22.00	0.09	0.00	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	48.25300		0.04825	40.53640	0.04054	48.253	22.20	0.08	0.00	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	47.19450		0.04719	39.60700	0.03961	47.194	22.23	0.08	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	45.14780		0.04515	37.81080	0.03781	45.148	22.29	0.08	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	15.21350		0.01521	11.96360	0.01196	15.213	23.79	0.03	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	1.69410		0.00169	2.16000	0.00216	1.694	25.56	0.00	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.53590	14.53590		14.40900	14.40900			18.72	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			14.53870	14.53870		14.41180	14.41180			18.75	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.02620		0.00503	5.83530	0.00584	5.026	20.40	0.01	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	113.53510		0.11354	140.19960	0.14020	113.535	18.03	0.17	0.00	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	12.89480		0.01289	11.26850	0.01127	12.895	24.33	0.02	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	10.69570		0.01070	9.64950	0.00965	10.696	24.42	0.02	0.00	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.54440	14.54440		14.41740	14.41740			18.80	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.58390	14.58390		14.45640	14.45640			18.81	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry			14.61820	14.61820		14.49050	14.49050			18.86	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.57180		0.00757	8.57370	0.00857	7.572	18.83	0.01	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	152.90070		0.15290	181.05900	0.18106	152.901	18.02	0.19	0.00	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	27.63130		0.02763	22.13070	0.02213	27.631	25.36	0.04	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	26.37550		0.02638	20.84430	0.02084	26.376	25.51	0.04	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.62110	14.62110		14.49340	14.49340			18.88	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	106.13690		0.10614	125.78980	0.12579	106.137	18.00	0.14	0.00	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	863.71390		0.86371	950.22810	0.95023	863.714	19.62	0.59	0.00	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	186.09470		0.18609	167.67870	0.16768	186.095	21.33	0.21	0.00	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.65280	14.65280		14.52500	14.52500			18.91	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	801.59570		0.80160	883.92430	0.88392	801.596	19.38	0.55	0.00	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	184.56130		0.18456	167.46220	0.16746	184.561	21.57	0.20	0.00	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.68160	14.68160		14.55370	14.55370			18.93	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	125.46900		0.12547	150.31050	0.15031	125.469	17.76	0.15	0.00	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,270.37250		1.27037	1,368.20280	1.36820	1,270.373	20.38	0.67	0.00	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	128.71080		0.12871	117.26790	0.11727	128.711	22.52	0.14	0.00	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.71340	14.71340		14.58530	14.58530			18.94	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
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	11.59250	0.01159	15.74490	0.01574	11.593	17.90	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	188.73630	0.18874	219.93670	0.21994	188.736	17.89	0.20	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	45.12140	0.04512	39.93860	0.03994	45.121	26.11	0.05	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.75950	14.75950	14.63120	14.63120		19.01	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.77390	14.77390	14.64560	14.64560		18.98	0.00	57,706,853.40	3,906	118,272.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	11.96450	0.01196	12.95000	0.01295	11.965	17.00	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	108.66350	0.10866	126.56710	0.12657	108.664	17.64	0.12	0.00	0	143,865.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	148.57640	0.14858	173.11880	0.17312	148.576	17.80	0.16	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	176.16660	0.17617	204.70730	0.20471	176.167	17.87	0.18	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	211.48270	0.21148	244.18670	0.24419	211.483	17.93	0.20	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	265.86110	0.26586	304.46010	0.30446	265.861	18.02	0.24	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	363.94770	0.36395	411.93090	0.41193	363.948	18.14	0.30	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	444.91820	0.44492	499.54100	0.49954	444.918	18.33	0.35	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	489.72280	0.48972	547.68770	0.54769	489.723	18.45	0.37	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	561.45570	0.56146	624.38110	0.62438	561.456	18.63	0.40	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	586.55870	0.58656	651.11430	0.65111	586.559	18.69	0.42	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	654.54510	0.65455	723.28130	0.72328	654.545	18.84	0.44	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	692.76040	0.69276	764.04600	0.76405	692.760	18.92	0.46	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	749.69500	0.74969	824.31660	0.82432	749.695	19.05	0.48	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	815.32670	0.81533	893.02480	0.89302	815.327	19.21	0.50	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	858.42320	0.85842	938.02120	0.93802	858.423	19.30	0.52	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	870.92410	0.87092	951.05240	0.95105	870.924	19.33	0.52	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	644.82410	0.64482	596.65240	0.59665	644.824	19.33	0.48	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,000.27770	1.00028	1,085.53100	1.08553	1,000.278	19.61	0.56	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,006.94870	1.00695	1,092.44400	1.09244	1,006.949	19.63	0.56	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,137.13010	1.13713	1,227.10200	1.22710	1,137.130	19.89	0.60	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	511.03010	0.51103	472.70200	0.47270	511.030	19.89	0.40	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	482.06960	0.48207	445.95050	0.44595	482.070	20.04	0.38	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,208.16960	1.20817	1,300.35050	1.30035	1,208.170	20.04	0.62	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,259.00430	1.25900	1,352.62520	1.35263	1,259.004	20.14	0.63	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,340.91670	1.34092	1,436.53190	1.43653	1,340.917	20.31	0.65	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,432.30980	1.43231	1,529.97320	1.52997	1,432.310	20.50	0.67	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	394.88530	0.39489	365.06480	0.36506	394.885	20.58	0.33	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,588.99470	1.58899	1,689.79370	1.68979	1,588.995	20.82	0.70	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,750.63440	1.75063	1,854.24140	1.85424	1,750.634	21.13	0.72	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	305.25370	0.30525	281.97210	0.28197	305.254	21.30	0.26	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,974.09110	1.97409	2,081.10380	2.08110	1,974.091	21.50	0.76	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,024.53430	2.02453	2,132.24880	2.13225	2,024.534	21.58	0.77	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	265.32380	0.26532	244.96900	0.24497	265.324	21.60	0.23	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,160.70080	2.16070	2,270.17800	2.27018	2,160.701	21.78	0.78	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	233.53280	0.23353	215.53290	0.21553	233.533	21.88	0.21	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	215.43360	0.21543	198.78390	0.19878	215.434	22.05	0.19	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	209.33990	0.20934	193.14500	0.19314	209.340	22.12	0.19	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	204.59720	0.20460	188.75820	0.18876	204.597	22.17	0.19	0.00	0	1,200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	154.24200	0.15424	142.20960	0.14221	154.242	22.79	0.15	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	141.14970	0.14115	130.11330	0.13011	141.150	22.99	0.13	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	138.83570	0.13884	127.97560	0.12798	138.836	23.03	0.13	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	121.18670	0.12119	111.58700	0.11159	121.187	23.63	0.12	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	118.31500	0.11832	108.91430	0.10891	118.315	23.75	0.11	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	116.45480	0.11645	107.18350	0.10718	116.455	23.84	0.11	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	115.54210	0.11554	106.33500	0.10633	115.542	23.88	0.11	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	101.92830	0.10193	93.65620	0.09366	101.928	24.57	0.10	3,045,706.57	1,700	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	87.34990	0.08735	80.07290	0.08007	87.350	25.49	0.08	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	84.78360	0.08478	77.68120	0.07768	84.784	25.68	0.08	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	84.23030	0.08423	77.16500	0.07716	84.230	25.72	0.08	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	80.26530	0.08027	73.47050	0.07347	80.265	26.03	0.08	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	77.79550	0.07780	71.16710	0.07117	77.796	26.24	0.07	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	57.31590	0.05732	52.33200	0.05233	57.316	26.24	0.06	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	55.37840	0.05538	50.55310	0.05055	55.378	26.24	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	53.13370	0.05313	48.49270	0.04849	53.134	26.24	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	48.22090	0.04822	43.98560	0.04399	48.221	26.24	0.05	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	44.04110	0.04404	40.15380	0.04015	44.041	26.24	0.04	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	41.63980	0.04164	37.95350	0.03795	41.640	26.24	0.04	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	37.72960	0.03773	34.37270	0.03437	37.730	26.24	0.04	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	36.16140	0.03616	32.93730	0.03294	36.161	26.24	0.04	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	24.55700	0.02456	22.32950	0.02233	24.557	26.24	0.03	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	22.83710	0.02284	20.75960	0.02076	22.837	26.24	0.03	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	19.16290	0.01916	17.40810	0.01741	19.163	26.24	0.02	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	18.33610	0.01834	16.65440	0.01665	18.336	26.24	0.02	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.84600	14.84600	14.71740	14.71740		19.06	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	369.76430	0.36976	416.64420	0.41664	369.764	18.07	0.29	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	400.76340	0.40076	373.99950	0.37400	400.763	20.96	0.31	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.01740	15.01740	14.88820	14.88820		19.22	0.00	36,777,612.60	2,449	29,334.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,065.71130	1.06571	1,144.05760	1.14406	1,065.711	19.51	0.50	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,148.80290	1.14880	1,229.83000	1.22983	1,148.803	19.68	0.52	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,378.24440	1.37824	1,465.76940	1.46577	1,378.244	20.11	0.58	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,406.32090	1.40632	1,494.56420	1.49456	1,406.321	20.16	0.58	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,182.17410	2.18217	2,284.61850	2.28462	2,182.174	21.54	0.70	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	227.33650	0.22734	212.43130	0.21243	227.337	23.43	0.16	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	226.63550	0.22664	211.76790	0.21177	226.635	23.45	0.16	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	192.14860	0.19215	179.13010	0.17913	192.149	24.39	0.14	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	173.29940	0.17330	161.28410	0.16128	173.299	25.02	0.12	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	70.84270	0.07084	65.41990	0.06542	70.843	25.90	0.06	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			15.10470	15.10470	14.97510	14.97510		19.32	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	443.67300	0.44367	487.08900	0.48709	443.673	18.18	0.28	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	473.52790	0.47353	446.05810	0.44606	473.528	21.70	0.29	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.30710	15.30710	15.17730	15.17730		19.48	0.00	61,565,156.20	4,022	156,591.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	904.21840	0.90422	969.42250	0.96942	904.218	18.98	0.40	0.00	0	1,297.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,264.40960	1.26441	1,339.90800	1.33991	1,264.410	19.71	0.49	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,446.39740	1.44640	1,526.76680	1.52677	1,446.397	20.03	0.52	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	454.96530	0.45497	430.98340	0.43098	454.965	22.73	0.25	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	392.04290	0.39204	370.66770	0.37067	392.043	23.26	0.22	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	307.57870	0.30758	289.60790	0.28961	307.579	24.79	0.17	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.37570	15.37570	15.24580	15.24580		19.51	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	495.59500	0.49559	535.25360	0.53525	495.595	18.22	0.27	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	545.60500	0.54560	519.33600	0.51934	545.605	22.76	0.28	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.42150	15.42150	15.28830	15.28830		19.84	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.45870	15.45870	15.32450	15.32450		20.15	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.49600	15.49600	15.36060	15.36060		20.29	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.53320	15.53320	15.39670	15.39670		20.34	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.51330	14.51330	14.38670	14.38670		18.58	0.00	29,026.60	2	815.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.77390	14.77390	14.64560	14.64560		18.98	0.00	0.00	0	66.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.01740	15.01740	14.88820	14.88820		19.22	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.30710	15.30710	15.17730	15.17730		19.48	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry			19.10470	19.10470	19.03790	19.03790		16.64	0.00	0.00	0	131.00
£ / R	On 08/09/2016	Any day expiry			19.20120	19.20120	19.13230	19.13230		16.71	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,041.42020	2.04142	2,105.74010	2.10574	2,041.420	17.35	0.92	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	3.78830	0.00379	3.63010	0.00363	3.788	29.52	0.01	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.24460	19.24460	19.17550	19.17550		16.70	0.00	2,251,618.20	117	55,254.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	383.49910	0.38350	413.55550	0.41356	383.499	16.64	0.39	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	26.21330	0.02621	24.76490	0.02476	26.213	20.48	0.04	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	15.70300	0.01570	14.95940	0.01496	15.703	23.40	0.02	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	8.82440	0.00882	8.37370	0.00837	8.824	27.67	0.01	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.61700	19.61700	19.54410	19.54410		17.35	0.00	5,983,185.00	305	1,654.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	119.70190	0.11970	127.80220	0.12780	119.702	17.38	0.11	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	369.86180	0.36986	391.10090	0.39110	369.862	16.88	0.26	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,139.96840	2.13997	2,197.59880	2.19760	2,139.968	18.61	0.74	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,528.56600	3.52857	3,594.78560	3.59479	3,528.566	19.40	0.88	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	67.83010	0.06783	65.54420	0.06554	67.830	20.88	0.06	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	16.57430	0.01657	16.45340	0.01645	16.574	22.06	0.02	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.97280	19.97280	19.89570	19.89570		17.73	0.00	1,258,286.40	63	1,776.00
£ / R	On 25/04/2017	Any day expiry			20.15750	20.15750	20.07980	20.07980		18.07	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.39630	20.39630	20.31690	20.31690			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.67960	20.67960	20.58380	20.58380		18.25	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13744	0.13744	0.13685	0.13685		22.40	0.00	5,497.64	40	969.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14044	0.14044	0.13984	0.13984		21.65	0.00	0.00	0	5,266.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14335	0.14335	0.14273	0.14273		21.41	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14681	0.14681	0.14618	0.14618		21.42	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 29/07/2016	Any day expiry			15.90580		15.90580		15.82360	15.82360		17.60	0.00	0.00	0	65.00
€ / R	On 15/08/2016	Any day expiry			15.96670		15.96670		15.88670	15.88670		16.96	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.10160		16.10160		16.01790	16.01790		17.54	0.00	6,810,976.80	423	41,740.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	196.02150		0.19602		182.96760	0.18297	196.022	18.82	0.26	3,113,223.12	700	0.00
€ / R	On 30/09/2016	Any day expiry			16.14400		16.14400		16.05980	16.05980		17.79	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.45200		16.45200		16.36520	16.36520		18.20	0.00	0.00	0	18,415.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,059.25890		1.05926		1,116.43030	1.11643	1,059.259	18.71	0.56	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	39.35280		0.03935		31.36890	0.03137	39.353	23.85	0.04	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.78750		16.78750		16.69860	16.69860		18.53	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.18690		17.18690		17.09630	17.09630		18.81	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.36720		17.36720		17.27140	17.27140		19.20	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.84569		98.84569		98.48217	98.48217			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.95860		95.95860		95.57485	95.57485			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.74454		94.74454		94.34490	94.34490			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.81790		96.81790		96.41161	96.41161			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.07784		100.07784		100.07647	100.07647			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.05262		100.05262		100.04433	100.04433			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.71756		99.71756		99.70500	99.70500			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.82905		99.82905		99.80355	99.80355			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.17716		100.17716		100.14214	100.14214			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.53454		99.53454		99.48911	99.48911			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.27276		99.27276		99.21345	99.21345			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.41825		99.41825		99.34006	99.34006			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.71520		98.71520		98.49021	98.49021			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.07566		98.07566		97.83975	97.83975			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.40020		97.40020		97.15424	97.15424			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.69422		97.69422		97.43952	97.43952			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			493.07700		493.07700		494.42200	494.42200			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			502.50000		502.50000		503.87600	503.87600			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			573.47400		573.47400		576.06000	576.06000			0.00	0.00	0	15.00
AL7T	On 03/11/2016	Index Future			584.43400		584.43400		587.07600	587.07600			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			522.24500		522.24500		524.24000	524.24000			0.00	0.00	0	724.00
ALBI	On 03/11/2016	Index Future			532.22600		532.22600		534.26400	534.26400			0.00	0.00	0	20.00
ALBI	On 02/02/2017	Index Future			542.76200		542.76200		544.84000	544.84000			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.98350		10.98350		10.95790	10.95790		13.26	0.00	14,454,286.00	1,316	7,594.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.14780		11.14780		11.12170	11.12170		13.49	0.00	0.00	0	381.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.30390	11.30390		11.27720	11.27720		14.14	0.00	0.00	0	3,055.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.49160	11.49160		11.46370	11.46370		14.79	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.54940	11.54940		11.51800	11.51800		15.32	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		11.21900	11.21900		11.13350	11.13350		14.78	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		11.42160	11.42160		11.33500	11.33500		15.00	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		11.61230	11.61230		11.52560	11.52560		15.28	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future		14.80920	14.80920		14.69310	14.69310		17.61	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future		15.15450	15.15450		15.03520	15.03520		18.86	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		15.48200	15.48200		15.36090	15.36090		19.47	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.16000	2.16000		2.14390	2.14390		16.26	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.18850	2.18850		2.17220	2.17220		16.32	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.21410	2.21410		2.19780	2.19780		17.31	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.16660	2.16660		2.15450	2.15450		16.89	0.00	0.00	0	204.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.21460	2.21460		2.20220	2.20220		17.29	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		10.24266	81.07785		10.19815	81.37441			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future		10.31528	78.81829		10.26922	79.12130			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.38563	80.37892		10.33807	80.68785			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		10.36230	85.82559		10.31778	86.16763			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future		10.43254	83.18577		10.38650	83.53513			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 04/08/2016	GOVI		519.94200	519.94200		521.88700	521.88700			0.00	77,991,300.00	15	448.00
GOVI	On 03/11/2016	GOVI		529.87900	529.87900		531.86600	531.86600			0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI		540.36800	540.36800		542.39400	542.39400			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.87290	1.87290		1.85650	1.85650		18.19	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.90760	1.90760		1.89090	1.89090		18.58	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.93910	1.93910		1.92240	1.92240		18.88	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.83230	127.83230		127.81799	127.81799			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future		130.25699	130.25699		130.24366	130.24366			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/08/2016	Bond Future		108.00269	108.00269		108.60254	108.60254			0.00	0.00	0	4,353.00
I2033	On 03/11/2016	Bond Future		109.03438	109.03438		109.64670	109.64670			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		134.00454	134.00454		133.98891	133.98891			0.00	0.00	0	21,368.00
I2038	On 03/11/2016	Bond Future		136.54632	136.54632		136.53180	136.53180			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/08/2016	Bond Future		134.47809	134.47809		134.75043	134.75043			0.00	0.00	0	17,314.00
I2046	On 03/11/2016	Bond Future		135.52702	135.52702		135.80553	135.80553			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future		142.94807	142.94807		143.61496	143.61496			0.00	0.00	0	21,635.00
I2050	On 03/11/2016	Bond Future		145.65962	145.65962		146.34022	146.34022			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		248.06000	248.06000		248.19000	248.19000			0.00	0.00	0	1,061.00
IGOV	On 03/11/2016	Index Future		252.81700	252.81700		252.95100	252.95100			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		257.83600	257.83600		257.97300	257.97300			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		672.30900	672.30900		672.43400	672.43400			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		685.13600	685.13600		685.26300	685.26300			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	10.00
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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 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
KES / R	On 19/09/2016	Foreign Exchange Future			0.14170		0.14170		0.14060	0.14060			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14180		0.14180		0.14050	0.14050			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14190		0.14190		0.14070	0.14070			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.04660		0.04660		0.04930	0.04930			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.04590		0.04590		0.04840	0.04840			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04460		0.04460		0.04770	0.04770			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.31110		10.31110		10.32650	10.32650		14.88	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.45400		10.45400		10.46930	10.46930		15.10	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.59010		10.59010		10.60560	10.60560		15.68	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.34820		1.34820		1.33930	1.33930			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.36020		1.36020		1.35110	1.35110			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.37220		1.37220		1.36300	1.36300			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10940		1.10940		1.11340	1.11340			0.00	22,188.00	20	13,093.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11360		1.11360		1.11740	1.11740			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11790		1.11790		1.12160	1.12160			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.73525		113.28574		8.66509	113.79687		9.53	0.00	2,718,857.76	24	95,987.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,479.08000		1.47908		1,843.04000	1.84304	1,479.080	9.59	0.63	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,715.27000		1.71527		2,102.67000	2.10267	1,715.270	9.62	0.68	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	204.25000		0.20425		150.36000	0.15036	204.250	9.74	0.15	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	118.66000		0.11866		85.89000	0.08589	118.660	9.80	0.10	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	88.89000		0.08889		63.86000	0.06386	88.890	9.83	0.08	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	4,067.52000		4.06752		4,559.78000	4.55978	4,067.520	9.86	0.94	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	4,394.73000		4.39473		4,891.82000	4.89182	4,394.730	9.89	0.96	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	34.89000		0.03489		24.58000	0.02458	34.890	9.92	0.03	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	8.56000		0.00856		5.93000	0.00593	8.560	10.04	0.01	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	0.25000		0.00025		0.17000	0.00017	0.250	10.13	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.77242		115.42756		8.69936	115.94951		9.24	0.00	0.00	0	1,255.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,166.53000		4.16653		4,549.18000	4.54918	4,166.530	9.49	0.70	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,172.32000		5.17232		5,590.53000	5.59053	5,172.320	9.61	0.77	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	497.59000		0.49759		429.90000	0.42990	497.590	9.76	0.15	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	449.87000		0.44987		387.85000	0.38785	449.870	9.79	0.14	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/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	299.89157		299.89157		299.67142	299.67142			0.00	0.00	0	1,600.00
R197	On 03/11/2016	Bond Future	305.57974		305.57974		305.35838	305.35838			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future	249.66351		249.66351		249.63521	249.63521		8.51	0.00	0.00	0	37,066.00
R202	On 03/11/2016	Bond Future	254.39914		254.39914		254.37255	254.37255			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
R203	On 04/08/2016	Bond Future	8.48971		99.76533		8.41933	100.10654		6.97	0.00	0.00	0	11,634.00
R203	On 03/11/2016	Bond Future	8.52824		97.72054		8.45411	98.06919		6.98	0.00	0.00	0	607.00
R203	On 02/02/2017	Bond Future	8.55870		99.65525		8.48064	100.01072		6.74	0.00	0.00	0	0.00
R203	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	7.72269		103.85061		7.65956	103.91625		1.17	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future	7.72054		101.64241		7.63712	101.71030		0.94	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	7.61969		103.65486		7.50025	103.72404		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	9.12133		91.61578		9.05638	92.08517			0.00	0.00	0	27,010.00
R2030	On 03/11/2016	Bond Future	9.16178		93.34801		9.09462	93.82724			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	9.24151		94.83951		9.18160	95.30254		12.88	0.00	0.00	0	11,984.00
R2032	On 03/11/2016	Bond Future	9.28556		92.47393		9.22367	92.94663		13.17	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.32418		94.30503		9.26036	94.78700		12.93	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/08/2016	Bond Future	9.30576		100.15056		9.26094	100.53297			0.00	0.00	0	4,572.00
R2035	On 03/11/2016	Bond Future	9.34982		97.54244		9.30355	97.93306			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	9.36622		92.39740		9.32145	92.77828		14.95	0.00	41,856,022.20	453	40,766.00
R2037	On 03/11/2016	Bond Future	9.40713		94.14443		9.36099	94.53338		14.67	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.44337		91.75174		9.39589	92.14836		15.11	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future	7.97639		101.12737		7.91012	101.26788		2.64	0.00	0.00	0	33,282.00
R204	On 03/11/2016	Bond Future	8.00347		103.03931		7.92824	103.18348		2.33	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future	8.00124		101.03764		7.91515	101.18462		2.13	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/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	9.40614		96.42065		9.36138	96.82978		15.64	0.00	7,713,652.00	80	3,651.00
R2040	On 03/11/2016	Bond Future	9.44687		98.24379		9.40076	98.66159		15.36	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future	9.44593		93.44870		9.40117	93.86130		16.36	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future	9.48603		95.21557		9.43994	95.63701		16.08	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future	9.52178		92.71890		9.47442	93.14856		16.58	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future	9.43011		97.04981		9.38528	97.47391		16.21	0.00	0.00	0	56,320.00
R2048	On 03/11/2016	Bond Future	9.47151		94.44654		9.42536	94.87953		16.69	0.00	0.00	0	1,691.00
R2048	On 02/02/2017	Bond Future	9.50947		96.31637		9.46203	96.75795		16.43	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future	8.15049		97.85587		8.07962	98.06118		3.97	0.00	9,785,587.00	100	74,382.00
R207	On 02/02/2017	Bond Future	8.19231		98.03669		8.10760	98.25098		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,157.88000	2.15788	2,325.77000	2.32577	2,157.880	3.54	0.76	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	8.29598		96.56614		8.22541	96.82430		5.27	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future	8.33222		94.98930		8.25673	95.25326		5.07	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future	8.35557		96.87007		8.27480	97.13923		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	9.26506		75.19252		9.22024	75.51109		14.83	0.00	300,770.08	4	55,149.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,573.27000	1.57327	1,809.93000	1.80993	1,573.270	14.79	0.65	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,577.07000	2.57707	2,858.41000	2.85841	2,577.070	14.92	0.82	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	159.69000	0.15969	136.45000	0.13645	159.690	15.01	0.12	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	3.97000	0.00397	3.46000	0.00346	3.970	15.52	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	8,594.85000	8.59485	8,913.39000	8.91339	8,594.850	15.70	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future	9.30351		73.46359		9.25736	73.78897		15.20	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	501.55000	0.50155	462.24000	0.46224	501.550	15.86	0.15	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future	9.33706		74.91826		9.28966	75.25001		15.01	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution	100.00000	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	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	100.00000				0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future	189.34758	189.34758	189.32651	189.32651					0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future	190.66203	190.66203	190.64243	190.64243					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	139.96441	139.96441	139.95032	139.95032					0.00	0.00	0	60.00
R211	On 03/11/2016	Bond Future	142.61925	142.61925	142.60626	142.60626					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	146.36346	146.36346	146.34710	146.34710					0.00	44,787,218.76	306	4,524.00
R212	On 03/11/2016	Bond Future	149.13967	149.13967	149.12445	149.12445					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	9.16029	85.91433	9.10033	86.33370				12.60	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future	9.20238	83.98807	9.14047	84.41619				12.87	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.24023	85.65085	9.17637	86.08745				12.68	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	9.35461	75.59019	9.30977	75.92325				15.64	0.00	0.00	0	29,156.00
R214	On 04/08/2016	Bond Future	8.55	Call	10.86000	0.01086	18.36000	0.01836	10.860	15.17	0.01	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	909.05000	0.90905	1,093.71000	1.09371	909.050	15.54	0.45	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	6,487.66000	6.48766	6,819.54000	6.81954	6,487.660	16.37	0.99	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	12,339.45000	12.33945	12,672.51000	12.67251	12,339.450	16.55	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	9.39391	73.72242	9.34779	74.06246				16.08	0.00	0.00	0	3,395.00
R214	On 02/02/2017	Bond Future	9.42966	75.18202	9.38230	75.52872				15.86	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	25,168.21000	25,168.21000	25,012.94000	25,012.94000					0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,639.09000	25,639.09000	25,480.53000	25,480.53000					0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.76670	10.76670	10.71830	10.71830				15.13	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.95450	10.95450	10.90410	10.90410				15.37	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.94690	4.94690	4.92370	4.92370				13.24	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
TRY / R	On 19/12/2016	Foreign Exchange Future	4.94110	4.94110		4.91910	4.91910		13.32	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.36230	1.36230		1.35630	1.35630			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.31490	1.31490		1.30310	1.30310			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.24990	1.24990		1.25450	1.25450			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>794,981,914.63</b>	<b>51,480</b>	<b>3 648 051.00</b>
<b>Grand Total:</b>											<b>794,981,914.63</b>	<b>51,480</b>	<b>3 648 051.00</b>