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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 14/03/2016	Foreign Exchange Future	15.51310	15.51310		15.25280	15.25280		22.00	0.00	3,896,952,772.40	251,204	0.00
\$ / R	On 15/03/2016	Any day expiry	15.52280	15.52280		15.25280	15.25280		21.69	0.00	770,725.00	50	350.00
\$ / R	On 16/03/2016	Any day expiry	15.52280	15.52280		15.25280	15.25280		22.81	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	0.00000	0.00000	0.10120	0.00010	36.99	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	894.26960	0.89427	637.35020	0.63735	34.94	0.99	0.00	0	17,991.00
\$ / R	On 17/03/2016	Any day expiry			15.52290	15.52290	15.25540	15.25540	23.16	0.00	0.00	0	0.00
\$ / R	On 17/03/2016	Any day expiry	15.74	Call	59.13840	0.05914	30.79010	0.03079	25.13	0.27	0.00	0	2,500.00
\$ / R	On 18/03/2016	Any day expiry			15.52530	15.52530	15.25790	15.25790	23.35	0.00	0.00	0	0.00
\$ / R	On 18/03/2016	Any day expiry	15.25	Call	337.14700	0.33715	189.01150	0.18901	25.53	0.75	0.00	0	4,000.00
\$ / R	On 18/03/2016	Any day expiry	15.69	Call	88.80560	0.08881	49.77900	0.04978	24.19	0.34	0.00	0	2,500.00
\$ / R	On 22/03/2016	Any day expiry			15.53520	15.53520	15.26810	15.26810	21.11	0.00	0.00	0	0.00
\$ / R	On 22/03/2016	Any day expiry	15.47	Call	227.94030	0.22794	132.85610	0.13286	21.14	0.56	0.00	0	2,500.00
\$ / R	On 23/03/2016	Any day expiry			15.53770	15.53770	15.27070	15.27070	20.90	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	1.08030	0.00108	2.30490	0.00230	31.46	0.00	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	601.70380	0.60170	397.79740	0.39780	21.28	0.87	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	15.51	Call	217.62730	0.21763	129.57640	0.12958	20.92	0.53	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 29/03/2016	Any day expiry			15.55570	15.55570		15.28880	15.28880		19.41	0.00	0.00	0	140.00
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	0.03430	0.00003		0.03180	0.00003	0.034	37.47	0.00	0.00	0	250.00		
\$ / R	13.50	Put	On 29/03/2016	Any day expiry	1.16810	0.00117		2.88830	0.00289	1.168	26.92	0.00	0.00	0	150.00		
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	419.25510	0.41926	278.77140	0.27877	419.255	18.91	0.70	0.00	0	250.00			
\$ / R	15.96	Call	On 29/03/2016	Any day expiry	105.74010	0.10574	67.25020	0.06725	105.740	20.35	0.27	0.00	0	150.00			
\$ / R			On 31/03/2016	Any day expiry	15.56190	15.56190		15.29480	15.29480		19.40	0.00	0.00	0	485.00		
\$ / R			On 04/04/2016	Any day expiry	15.57430	15.57430		15.30690	15.30690		19.01	0.00	0.00	0	120.00		
\$ / R			On 05/04/2016	Any day expiry	15.57740	15.57740		15.30990	15.30990		19.03	0.00	0.00	0	0.00		
\$ / R	15.87	Call	On 05/04/2016	Any day expiry	178.37980	0.17838	121.21320	0.12121	178.380	19.64	0.36	0.00	0	5,000.00			
\$ / R			On 06/04/2016	Any day expiry	15.58050	15.58050		15.31300	15.31300		19.05	0.00	0.00	0	0.00		
\$ / R			On 07/04/2016	Any day expiry	15.58360	15.58360		15.31600	15.31600		19.05	0.00	0.00	0	0.00		
\$ / R	16.23	Call	On 07/04/2016	Any day expiry	104.87480	0.10487	72.05760	0.07206	104.875	20.46	0.23	0.00	0	5,000.00			
\$ / R			On 11/04/2016	Any day expiry	15.59600	15.59600		15.32810	15.32810		18.74	0.00	0.00	0	100.00		
\$ / R			On 14/04/2016	Any day expiry	15.60530	15.60530		15.33710	15.33710		18.79	0.00	0.00	0	0.00		
\$ / R			On 15/04/2016	Any day expiry	15.60840	15.60840		15.34010	15.34010		18.84	0.00	1,844,024.00	119	2,967.00		
\$ / R			On 18/04/2016	Any day expiry	15.61770	15.61770		15.34890	15.34890		18.66	0.00	0.00	0	0.00		
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	7.07030	0.00707	18.40310	0.01840	7.070	18.04	0.02	0.00	0	17,896.00			
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	462.59910	0.46260	340.00450	0.34000	462.599	18.52	0.60	0.00	0	17,896.00			
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	46.96910	0.04697	33.74650	0.03375	46.969	21.84	0.10	0.00	0	5,000.00			
\$ / R			On 20/04/2016	Any day expiry	15.62370	15.62370		15.35480	15.35480		18.77	0.00	0.00	0	700.00		
\$ / R			On 25/04/2016	Any day expiry	15.63880	15.63880		15.36950	15.36950		18.78	0.00	0.00	0	0.00		
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	95.97100	0.09597	71.76120	0.07176	95.971	21.17	0.17	0.00	0	10,000.00			
\$ / R			On 26/04/2016	Any day expiry	15.64180	15.64180		15.37240	15.37240		18.82	0.00	0.00	0	180.00		
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	0.27230	0.00027	0.52650	0.00053	0.272	26.08	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	6.61390	0.00661	10.99560	0.01100	6.614	20.44	0.02	0.00	0	150.00			
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	394.68590	0.39469	298.18090	0.29818	394.686	18.84	0.51	0.00	0	250.00			
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	189.94990	0.18995	141.74720	0.14175	189.950	20.14	0.29	0.00	0	150.00			
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	116.27320	0.11627	86.96870	0.08697	116.273	20.95	0.19	0.00	0	10,000.00			
\$ / R			On 28/04/2016	Any day expiry	15.64780	15.64780		15.37830	15.37830		18.84	0.00	0.00	0	106.00		
\$ / R			On 29/04/2016	Any day expiry	15.65080	15.65080		15.38120	15.38120		18.87	0.00	0.00	0	800.00		
\$ / R			On 04/05/2016	Any day expiry	15.66580	15.66580		15.39590	15.39590		18.76	0.00	0.00	0	370.00		
\$ / R			On 10/05/2016	Any day expiry	15.68380	15.68380		15.41350	15.41350		18.83	0.00	0.00	0	0.00		
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	46.16370	0.04616	83.54040	0.08354	46.164	17.96	0.09	0.00	0	8,403.00			
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	550.38080	0.55038	428.49450	0.42849	550.381	18.64	0.57	0.00	0	8,403.00			
\$ / R			On 13/05/2016	Any day expiry	15.69280	15.69280		15.42230	15.42230		18.90	0.00	0.00	0	550.00		
\$ / R			On 16/05/2016	Any day expiry	15.70180	15.70180		15.43110	15.43110		18.79	0.00	0.00	0	100.00		
\$ / R			On 17/05/2016	Any day expiry	15.70480	15.70480		15.43410	15.43410		18.82	0.00	0.00	0	100.00		
\$ / R			On 19/05/2016	Any day expiry	15.71080	15.71080		15.44000	15.44000		18.85	0.00	0.00	0	0.00		
\$ / R	15.70	Call	On 19/05/2016	Any day expiry	507.62800	0.50763	404.38350	0.40438	507.628	18.85	0.52	0.00	0	5,000.00			
\$ / R			On 20/05/2016	Any day expiry	15.71380	15.71380		15.44300	15.44300		18.88	0.00	0.00	0	4,700.00		
\$ / R			On 23/05/2016	Any day expiry	15.72280	15.72280		15.45190	15.45190		18.78	0.00	0.00	0	0.00		
\$ / R	15.36	Call	On 23/05/2016	Any day expiry	703.36530	0.70337	564.81930	0.56482	703.365	18.47	0.63	0.00	0	5,000.00			
\$ / R			On 27/05/2016	Any day expiry	15.73480	15.73480		15.46380	15.46380		18.94	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	2.03120	0.00203	3.02280	0.00302	2.031	24.37	0.00	0.00	0	250.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	22.62610	0.02263	33.79550	0.03380	22.626	19.79	0.04	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	385.56740	0.38557	310.49090	0.31049	385.567	19.62	0.41	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	237.69360	0.23769	192.03010	0.19203	237.694	20.64	0.28	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.74680	15.74680	15.47560	15.47560		18.84	0.00	2,934,980.80	188	526.00
\$ / R	On 06/06/2016	Any day expiry			15.76470	15.76470	15.49350	15.49350		18.81	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.43920	0.00444	5.55780	0.00556	4.439	22.53	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	724.25490	0.72425	593.50540	0.59351	724.255	18.51	0.61	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.77070	15.77070	15.49940	15.49940		18.60	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	137.28380	0.13728	206.28280	0.20628	137.284	18.00	0.18	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	572.36910	0.57237	471.83110	0.47183	572.369	18.89	0.52	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.77370	15.77370	15.50240	15.50240		18.61	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.78570	15.78570	15.51420	15.51420		18.87	0.00	2,071,983,624.90	131,257	878,209.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	4.66850	0.00467	5.87900	0.00588	4.669	22.13	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	11.77790	0.01178	17.81700	0.01782	11.778	20.03	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	13.58350	0.01358	20.60360	0.02060	13.583	19.89	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	18.53880	0.01854	28.23640	0.02824	18.539	19.56	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,314.80660	2.31481	2,058.60530	2.05861	2,314.807	19.06	0.95	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	29.10660	0.02911	44.40530	0.04441	29.107	19.06	0.05	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	30.41880	0.03042	46.40130	0.04640	30.419	19.01	0.05	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	77.59860	0.07760	123.48930	0.12349	77.599	17.91	0.11	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	84.29150	0.08429	132.89930	0.13290	84.291	17.92	0.12	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	124.66920	0.12467	188.13330	0.18813	124.669	17.96	0.16	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	178.06960	0.17807	258.24100	0.25824	178.070	17.99	0.21	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	203.49760	0.20350	293.30460	0.29330	203.498	18.01	0.23	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,081.32090	1.08132	907.60760	0.90761	1,081.321	18.02	0.75	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	237.29440	0.23729	339.14500	0.33914	237.294	18.03	0.26	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,032.01920	1.03202	865.44940	0.86545	1,032.019	18.03	0.73	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	246.31920	0.24632	351.24940	0.35125	246.319	18.03	0.27	0.00	0	15,940.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	545.17330	0.54517	452.24950	0.45225	545.173	19.04	0.49	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	677.66890	0.67767	858.16440	0.85816	677.669	19.09	0.52	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	506.71830	0.50672	420.07660	0.42008	506.718	19.21	0.46	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	721.01830	0.72102	905.87660	0.90588	721.018	19.21	0.54	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	470.75460	0.47075	390.07220	0.39007	470.755	19.38	0.44	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	427.53860	0.42754	354.11700	0.35412	427.539	19.60	0.41	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	892.40960	0.89241	1,092.08300	1.09208	892.410	19.65	0.60	0.00	0	5,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,063.80710	1.06381	1,276.05170	1.27605	1,063.807	20.06	0.65	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	341.73920	0.34174	283.94240	0.28394	341.739	20.11	0.34	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,176.81180	1.17681	1,395.87910	1.39588	1,176.812	20.32	0.68	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	254.25910	0.25426	212.15550	0.21216	254.259	20.84	0.27	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	250.55280	0.25055	209.10740	0.20911	250.553	20.87	0.26	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	241.53020	0.24153	201.69210	0.20169	241.530	20.96	0.26	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,455.83020	1.45583	1,687.49210	1.68749	1,455.830	20.96	0.74	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	232.84670	0.23285	194.55380	0.19455	232.847	21.06	0.25	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	231.15120	0.23115	193.10750	0.19311	231.151	21.07	0.25	0.00	0	550.00

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\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	226.13710	0.22614	188.83470	0.18883	226.137	21.13	0.24	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	115.95280	0.11595	96.96660	0.09697	115.953	22.66	0.13	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	110.20570	0.11021	92.24320	0.09224	110.206	22.77	0.13	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	102.52280	0.10252	85.92640	0.08593	102.523	22.94	0.12	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	75.56380	0.07556	63.71360	0.06371	75.564	23.63	0.09	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	57.90060	0.05790	52.39940	0.05240	57.901	24.31	0.07	0.00	0	2,700.00
\$ / R	On 24/06/2016	Any day expiry			15.81900	15.81900	15.54720	15.54720		18.98	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	329.17620	0.32918	447.17290	0.44717	329.176	18.33	0.32	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	360.85920	0.36086	303.14230	0.30314	360.859	20.34	0.34	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.83130	15.83130	15.55920	15.55920		18.95	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.24150	0.00424	5.13990	0.00514	4.241	22.53	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	35.93600	0.03594	53.86850	0.05387	35.936	18.72	0.05	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	381.11980	0.38112	320.96680	0.32097	381.120	20.27	0.35	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	288.97570	0.28898	243.90630	0.24391	288.976	21.02	0.28	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			15.91670	15.91670	15.64320	15.64320		19.18	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,182.49400	1.18249	1,383.72270	1.38372	1,182.494	20.23	0.61	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	206.09330	0.20609	175.45300	0.17545	206.093	22.71	0.18	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.91970	15.91970	15.64620	15.64620		19.19	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.53730	0.00654	7.47880	0.00748	6.537	21.41	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	48.32160	0.04832	70.43420	0.07043	48.322	18.17	0.06	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	375.24570	0.37525	322.12790	0.32213	375.246	21.13	0.31	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	315.65240	0.31565	269.01010	0.26901	315.652	21.68	0.26	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.96550	15.96550	15.69130	15.69130		19.27	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	13.65690	0.01366	18.64660	0.01865	13.657	17.82	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	998.69420	0.99869	861.90230	0.86190	998.694	18.77	0.62	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.97770	15.97770	15.70330	15.70330		19.31	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.98380	15.98380	15.70930	15.70930		19.34	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	724.19840	0.72420	880.56610	0.88057	724.198	19.15	0.45	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	394.63560	0.39464	340.88080	0.34088	394.636	21.50	0.30	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			16.01130	16.01130	15.73630	15.73630		19.36	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.42950	0.00843	9.57660	0.00958	8.430	20.36	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	56.35460	0.05635	81.65840	0.08166	56.355	17.48	0.07	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	366.89090	0.36689	316.99770	0.31700	366.891	21.95	0.27	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	328.35020	0.32835	283.59250	0.28359	328.350	22.25	0.25	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.04480	16.04480	15.76930	15.76930		19.38	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.05100	16.05100	15.77530	15.77530		19.39	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	89.97320	0.08997	130.84260	0.13084	89.973	17.38	0.09	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	484.85410	0.48485	423.65080	0.42365	484.854	21.25	0.33	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.05400	16.05400	15.77830	15.77830		19.40	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.06620	16.06620	15.79030	15.79030		19.38	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	361.45060	0.36145	456.79300	0.45679	361.451	18.25	0.27	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	271.06250	0.27106	235.49010	0.23549	271.063	23.19	0.20	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.07230	16.07230	15.79630	15.79630		19.46	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.08480	16.08480	15.80870	15.80870		19.44	0.00	34,887,931.20	2,169	159,617.00

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	13.24	Put	35.66990	0.03567	62.05860	0.06206	35.670	16.41	0.04	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	239.49070	0.23949	312.76400	0.31276	239.491	18.07	0.19	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	823.78430	0.82378	720.65550	0.72066	823.784	19.68	0.50	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	738.73320	0.73873	645.61830	0.64562	738.733	20.02	0.46	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	478.30180	0.47830	418.46440	0.41846	478.302	21.52	0.32	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	439.84500	0.43984	382.92420	0.38292	439.845	21.83	0.30	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	209.32760	0.20933	189.20040	0.18920	209.328	24.43	0.15	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry	16.11300		16.11300		15.83660	15.83660		19.48	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	10.47300	0.01047	7.48770	0.00749	10.473	19.48	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	60.86150	0.06086	105.57260	0.10557	60.861	16.69	0.07	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	371.75950	0.37176	327.10990	0.32711	371.759	22.52	0.25	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	348.16010	0.34816	305.94870	0.30595	348.160	22.73	0.24	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	16.20080		16.20080		15.92350	15.92350		19.62	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	14.37440	0.01437	17.21560	0.01722	14.374	19.37	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	76.93040	0.07693	117.68290	0.11768	76.930	16.91	0.08	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	370.97070	0.37097	326.56050	0.32656	370.971	23.03	0.24	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	360.40330	0.36040	317.23480	0.31723	360.403	23.13	0.23	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	16.30430		16.30430		16.02580	16.02580		19.71	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	17.37180	0.01737	21.33150	0.02133	17.372	18.93	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	91.54930	0.09155	135.63010	0.13563	91.549	16.93	0.08	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	371.91870	0.37192	332.96180	0.33296	371.919	23.63	0.22	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry	16.35450		16.35450		16.07540	16.07540		19.77	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.37020		16.37020		16.09090	16.09090		19.76	0.00	152,897,668.00	9,340	40,503.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	17.93360	0.01793	21.73820	0.02174	17.934	18.48	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	62.07180	0.06207	99.24530	0.09925	62.072	16.31	0.06	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	76.52260	0.07652	118.53760	0.11854	76.523	16.51	0.07	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	96.03280	0.09603	143.89070	0.14389	96.033	16.74	0.08	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	318.49120	0.31849	394.26100	0.39426	318.491	18.28	0.20	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	354.05790	0.35406	434.70380	0.43470	354.058	18.32	0.22	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	439.28060	0.43928	530.69450	0.53069	439.281	18.43	0.25	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	462.47780	0.46248	556.61660	0.55662	462.478	18.45	0.26	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	469.25170	0.46925	564.16510	0.56417	469.252	18.46	0.27	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	540.40940	0.54041	651.19100	0.65119	540.409	18.53	0.30	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	544.13080	0.54413	655.72320	0.65572	544.131	18.54	0.30	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,592.08270	1.59208	1,435.98530	1.43599	1,592.083	18.68	0.68	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	667.14560	0.66715	794.54830	0.79455	667.146	18.80	0.34	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	699.85230	0.69985	830.15510	0.83016	699.852	18.88	0.35	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	813.12000	0.81312	952.68780	0.95269	813.120	19.14	0.38	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	918.65540	0.91866	1,065.92440	1.06592	918.655	19.37	0.41	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,030.47220	1.03047	1,185.56140	1.18556	1,030.472	19.59	0.44	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,191.19810	1.19120	1,356.59390	1.35659	1,191.198	19.91	0.48	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,228.41260	1.22841	1,395.92500	1.39593	1,228.413	19.98	0.49	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,330.04670	1.33005	1,503.70810	1.50371	1,330.047	20.17	0.51	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	961.95650	0.96196	861.94950	0.86195	961.956	20.33	0.47	0.00	0	4,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	720.71820	0.72072	645.05470	0.64505	720.718	21.44	0.37	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	638.99920	0.63900	571.70020	0.57170	638.999	21.91	0.34	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	564.78910	0.56479	505.18750	0.50519	564.789	22.40	0.30	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	493.63250	0.49363	441.47490	0.44147	493.633	22.96	0.27	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	480.52590	0.48053	430.46180	0.43046	480.526	23.07	0.26	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	477.67470	0.47767	428.38070	0.42838	477.675	23.10	0.26	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	456.98980	0.45699	413.31090	0.41331	456.990	23.29	0.25	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	443.84900	0.44385	403.77090	0.40377	443.849	23.41	0.25	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	400.02830	0.40003	365.35340	0.36535	400.028	24.21	0.22	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	395.76010	0.39576	361.49980	0.36150	395.760	24.30	0.22	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	390.75610	0.39076	356.97600	0.35698	390.756	24.41	0.22	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	379.53670	0.37954	346.83160	0.34683	379.537	24.66	0.21	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	369.66800	0.36967	337.90240	0.33790	369.668	24.90	0.20	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	363.84300	0.36384	332.63040	0.33263	363.843	25.04	0.20	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	354.08640	0.35409	323.79240	0.32379	354.086	25.30	0.19	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	350.06890	0.35007	320.14980	0.32015	350.069	25.41	0.19	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	317.83220	0.31783	269.74990	0.26975	317.832	26.39	0.17	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	309.22090	0.30922	259.36530	0.25937	309.221	26.48	0.17	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	282.26640	0.28227	235.92150	0.23592	282.266	26.48	0.16	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	275.87230	0.27587	230.37350	0.23037	275.872	26.48	0.15	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.64110		16.64110	16.64110	16.35170	16.35170	20.01	20.01	0.00	0.00	0	2,826.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	606.41430	0.60641	714.61450	0.71461	606.414	18.63	0.28	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	802.83690	0.80284	934.28370	0.93428	802.837	18.91	0.34	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	821.01070	0.82101	955.49250	0.95549	821.011	18.93	0.35	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,391.29910	1.39130	1,560.13680	1.56014	1,391.299	20.12	0.47	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	805.97610	0.80598	728.29190	0.72829	805.976	22.08	0.36	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	696.15840	0.69616	628.79350	0.62879	696.158	22.73	0.32	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	633.82910	0.63383	572.38110	0.57238	633.829	23.16	0.29	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	433.14780	0.43315	386.32100	0.38632	433.148	26.11	0.20	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.87600	16.87600	16.59150	16.59150		20.65	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			17.09170	17.09170	16.81300	16.81300		21.07	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.78570	15.78570	15.51420	15.51420		18.87	0.00	331,499.70	21	999.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.08480	16.08480	15.80870	15.80870		19.44	0.00	48,254.40	3	107.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.37020	16.37020	16.09090	16.09090		19.76	0.00	0.00	0	3.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.64110	16.64110	16.35170	16.35170		20.01	0.00	0.00	0	0.00
£ / R	On 15/04/2016	Any day expiry			22.36580	22.36580	21.99230	21.99230		21.62	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry			22.42330	22.42330	22.04780	22.04780		21.45	0.00	0.00	0	157.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.62410	22.62410	22.24570	22.24570		21.25	0.00	288,525,147.30	12,753	57,639.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	416.24070	0.41624	345.08270	0.34508	416.241	22.44	0.28	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	124.40720	0.12441	102.10680	0.10211	124.407	23.82	0.10	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			23.02080	23.02080	22.63660	22.63660		21.75	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	607.54100	0.60754	732.98890	0.73299	607.541	21.52	0.27	0.00	0	12,264.00

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 08/09/2016	Any day expiry	25.85	Call	558.15010		0.55815		491.75550	0.49176	558.150	23.37	0.26	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.07160		23.07160		22.68700	22.68700		21.67	0.00	0.00	0	1,669.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.50470		23.50470		23.11600	23.11600		20.72	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	163.45680		0.16346		194.22320	0.19422	163.457	21.00	0.08	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,427.30580		1.42731		1,629.29450	1.62929	1,427.306	20.49	0.42	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	731.03780		0.73104		660.24320	0.66024	731.038	22.72	0.28	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.92450		23.92450		23.51960	23.51960		20.27	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13914		0.13914		0.13705	0.13705		21.32	0.00	556.57	4	5,827.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14231		0.14231		0.14017	0.14017		20.63	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14542		0.14542		0.14327	0.14327		20.56	0.00	0.00	0	4,521.00
€ / R	On 22/03/2016	Any day expiry			17.24500		17.24500		17.00220	17.00220		22.70	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.25130		17.25130		17.00910	17.00910		22.41	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.33660		17.33660		17.09550	17.09550		20.48	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.38260		17.38260		17.13710	17.13710		20.22	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			17.39030		17.39030		17.14470	17.14470		20.21	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			17.39410		17.39410		17.14840	17.14840		20.23	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.49470		17.49470		17.24730	17.24730		20.14	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.50240		17.50240		17.25510	17.25510		20.18	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.56830		17.56830		17.32050	17.32050		20.17	0.00	80,146,584.60	4,562	86,503.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	16.81820		0.01682		23.58340	0.02358	16.818	21.89	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,747.05330		1.74705		1,553.70100	1.55370	1,747.053	19.47	0.85	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.96500		17.96500		17.71190	17.71190		20.22	0.00	17,965,000.00	1,000	7,698.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.35250		18.35250		18.09610	18.09610		20.36	0.00	126,026,617.50	6,867	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	445.48240		0.44548		522.51660	0.52252	445.482	19.35	0.23	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	605.54750		0.60555		702.41250	0.70241	605.548	19.42	0.28	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	626.16310		0.62616		578.58990	0.57859	626.163	22.77	0.30	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	464.79960		0.46480		438.76760	0.43877	464.800	23.90	0.23	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.72880		18.72880		18.46100	18.46100		20.45	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.65777		102.65777		102.54759	102.54759			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.88290		99.88290		99.76775	99.76775			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.12982		100.12982		100.13062	100.13062			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.16779		100.16779		100.16317	100.16317			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.53393		100.53393		100.51289	100.51289			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.98740		99.98740		99.96064	99.96064			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.72116		100.72116		100.67926	100.67926			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.23583		100.23583		100.19374	100.19374			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			473.16600		473.16600		472.97400	472.97400			0.00	0.00	0	4.00

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
AL37	On 04/08/2016	Index Future	482.01500		482.01500		481.82300	481.82300			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future	545.52100		545.52100		546.49800	546.49800			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	555.72400		555.72400		556.72300	556.72300			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future	494.42600		494.42600		495.52300	495.52300			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future	503.67300		503.67300		504.79500	504.79500			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future	513.38400		513.38400		514.54100	514.54100			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.79660	11.79660		11.67570	11.67570			14.77	0.00	83,814,843.00	7,105	10,009.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.97200	11.97200		11.84850	11.84850			15.91	0.00	0.00	0	875.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	12.14200	12.14200		12.01800	12.01800			15.99	0.00	3,642,600.00	300	130.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	12.30640	12.30640		12.17640	12.17640			16.03	0.00	3,691,920.00	300	4,156.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	11.88080	11.88080		11.74040	11.74040			15.93	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.11040	12.11040		11.96830	11.96830			16.29	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	16.05630	16.05630		15.82670	15.82670			19.79	0.00	0.00	0	6,657.00
CHF / R	On 19/09/2016	Foreign Exchange Future	16.44110	16.44110		16.20730	16.20730			20.11	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.41600	2.41600		2.37580	2.37580			19.56	0.00	0.00	0	22,550.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.44530	2.44530		2.40390	2.40390			19.98	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.36030	2.36030		2.32630	2.32630			21.53	0.00	0.00	0	40.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.41470	2.41470		2.38010	2.38010			21.75	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
EL28	On 04/08/2016	Bond Future	129.33320	129.33320		129.34112	129.34112				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 05/05/2016	Bond Future	10.71434	76.02690		10.66945	76.30938				0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.80637	77.46447		10.75990	77.75262				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
ES33	On 03/11/2016	Bond Future		10.89534	75.14985		10.84698	75.44555			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 05/05/2016	Bond Future		10.88640	79.81790		10.83641	80.17218			0.00	0.00	0	7,250.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI		493.41000	493.41000		494.42700	494.42700			0.00	24,670,500.00	5	478.00
GOVI	On 04/08/2016	GOVI		502.63900	502.63900		503.67800	503.67800			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		512.32900	512.32900		513.40300	513.40300			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.03590	2.03590		2.00020	2.00020		18.56	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.07460	2.07460		2.03820	2.03820		18.88	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.11090	2.11090		2.07410	2.07410		19.32	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.15000	2.15000		2.15000	2.15000			0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		123.71441	123.71441		123.72295	123.72295			0.00	0.00	0	4,606.00
I2025	On 04/08/2016	Bond Future		124.81182	124.81182		124.82101	124.82101			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 05/05/2016	Bond Future		102.97296	102.97296		102.97987	102.97987			0.00	0.00	0	1,032.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future		128.64617	128.64617		128.87745	128.87745			0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future		129.68043	129.68043		129.91707	129.91707			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 05/05/2016	Bond Future		127.62347	127.62347		127.63196	127.63196			0.00	0.00	0	12,766.00
I2046	On 04/08/2016	Bond Future		130.04726	130.04726		130.05633	130.05633			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 05/05/2016	Bond Future		137.54887	137.54887		137.55797	137.55797			0.00	0.00	0	14,916.00
I2050	On 04/08/2016	Bond Future		138.59246	138.59246		138.60226	138.60226			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 05/05/2016	Index Future		237.32600	237.32600		237.41000	237.41000			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future		241.78400	241.78400		241.87200	241.87200			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future		246.46500	246.46500		246.56100	246.56100			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		643.41700	643.41700		643.55100	643.55100			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		655.35000	655.35000		655.49000	655.49000			0.00	0.00	0	157.00

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 16/03/2016	Jibar Tradeable Future			7.04000		92.96000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			7.16000		92.84000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			7.22000		92.78000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.35000		92.65000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.41000		92.59000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.50000		92.50000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.56000		92.44000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.79000		92.21000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.92000		92.08000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.08000		91.92000		8.10000	91.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.16000		91.84000		8.18000	91.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.24000		91.76000		8.26000	91.74000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15310		0.15310		0.15020	0.15020			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15240		0.15240		0.14990	0.14990			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.15260		0.15260		0.14970	0.14970			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07010		0.07010		0.06880	0.06880			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06390		0.06390		0.06290	0.06290			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.06050		0.06050		0.05940	0.05940			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.50290		10.50290		10.39430	10.39430		12.44	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.65620		10.65620		10.54580	10.54580		14.95	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.80590		10.80590		10.69610	10.69610		15.63	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.40900		1.40900		1.39070	1.39070			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.42470		1.42470		1.40620	1.40620			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.43710		1.43710		1.41840	1.41840			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.43000		1.43000		1.43000	1.43000			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.11290		1.11290		1.11640	1.11640			0.00	55,645.00	50	1,684.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11690		1.11690		1.12040	1.12040			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12110		1.12110		1.12460	1.12460			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.16851		112.93899		9.13849	113.15244		11.74	0.00	150,321,795.69	1,331	56,266.00
R186	On 05/05/2016	Bond Future	8.75	Call	836.33000		0.83633		946.33000	0.94633	836.330	11.58	0.28	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	3,864.31000		3.86431		3,760.86000	3.76086	3,864.310	11.58	0.72	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	3,348.03000		3.34803		3,259.13000	3.25913	3,348.030	11.61	0.67	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,292.81000		2.29281		2,469.01000	2.46901	2,292.810	11.74	0.55	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	468.03000		0.46803		469.26000	0.46926	468.030	12.10	0.17	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	435.07000		0.43507		436.98000	0.43698	435.070	12.12	0.16	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	365.66000		0.36566		368.86000	0.36886	365.660	12.16	0.14	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.22981		109.77069		9.19851	109.98867		11.68	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,291.57000		1.29157		0.00000	0.00000	1,291.570	12.13	0.25	177,768,864.00	6,500	6,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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 05/05/2016	Bond Future	294.56522	294.56522		294.58614	294.58614				0.00	24,448,913.26	83	2,206.00
R197	On 04/08/2016	Bond Future	293.66321	293.66321		293.68582	293.68582				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 05/05/2016	Bond Future	240.20013	240.20013		240.21601	240.21601			9.10	0.00	240,200.13	1	43,260.00
R202	On 04/08/2016	Bond Future	241.31107	241.31107		241.32854	241.32854			8.51	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 05/05/2016	Bond Future	8.99528	95.25090		9.00629	95.19793			9.23	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future	9.06067	97.05189		9.07214	96.99836			8.63	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future	9.12446	94.97242		9.13595	94.92042			8.70	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 05/05/2016	Bond Future	8.07253	101.46062		8.06803	101.46628			2.00	0.00	22,321,336.40	220	54,090.00
R203	On 04/08/2016	Bond Future	8.17797	103.37907		8.17191	103.38532			1.61	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future	8.29163	101.17964		8.28036	101.18874			1.34	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 05/05/2016	Bond Future	9.56998	90.31678		9.53500	90.55902				0.00	90,316.78	1	17,364.00
R2030	On 04/08/2016	Bond Future	9.63543	88.01628		9.59917	88.26356				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 05/05/2016	Bond Future	9.70924	89.18712		9.67431	89.44329			16.17	0.00	63,768,790.80	715	9,231.00
R2032	On 04/08/2016	Bond Future	9.77335	90.87349		9.73720	91.13505			15.45	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future	9.83210	88.44861		9.79446	88.71747			15.59	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 05/05/2016	Bond Future	9.80721	93.76691		9.76205	94.12870				0.00	67,043,340.65	715	3,426.00
R2035	On 04/08/2016	Bond Future	9.86859	95.53988		9.82194	95.90895				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 05/05/2016	Bond Future	9.85446	90.43721		9.80934	90.79631			17.49	0.00	281,259,723.10	3,110	39,888.00
R2037	On 04/08/2016	Bond Future	9.91935	87.88847		9.87274	88.25480			17.55	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future	9.97438	89.56602		9.92607	89.94176			16.93	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 05/05/2016	Bond Future	8.45134	102.02792		8.44178	102.04981			3.81	0.00	0.00	0	33,129.00
R204	On 04/08/2016	Bond Future	8.55258	99.91611		8.54167	99.93888			3.48	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	On 03/11/2016	Bond Future			8.64387		101.82284		8.63012	101.84876		3.20	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 05/05/2016	Bond Future			9.93489		93.97840		9.87959	94.44602		17.99	0.00	150,177,483.20	1,598	1,812.00
R2040	On 04/08/2016	Bond Future			10.00060		91.24615		9.94350	91.72301		18.07	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 05/05/2016	Bond Future			9.92837		91.31734		9.87815	91.74539		18.64	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future			9.99148		88.66008		9.93966	89.09655		18.73	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.04510		90.35233		9.99148	90.79958		18.08	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 05/05/2016	Bond Future			9.92996		90.33956		9.87972	90.77528		19.16	0.00	97,566,724.80	1,080	62,502.00
R2048	On 04/08/2016	Bond Future			9.98766		92.04772		9.93585	92.49217		18.35	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.04316		89.36545		9.98954	89.82078		18.59	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 05/05/2016	Bond Future			8.67752		97.87494		8.68378	97.85608		5.38	0.00	0.00	0	42,093.00
R207	On 05/05/2016	Bond Future	7.56	Call	30.53000		0.03053		34.59000	0.03459	30.530	5.19	0.04	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.77080		96.08128		8.77744	96.06250		5.04	0.00	0.00	0	0.00
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 05/05/2016	Bond Future			8.82344		92.63100		8.82951	92.60849		7.14	0.00	34,643,994.00	374	45,165.00
R208	On 04/08/2016	Bond Future			8.90242		94.38255		8.90876	94.36005		6.56	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.97408		92.78066		8.98010	92.76024		6.50	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 05/05/2016	Bond Future			9.74475		70.21154		9.69963	70.51106		18.57	0.00	288,358,794.78	4,107	29,623.00
R209	On 05/05/2016	Bond Future	8.25	Call	29.33000		0.02933		42.04000	0.04204	29.330	18.08	0.02	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	384.94000		0.38494		469.92000	0.46992	384.940	18.21	0.16	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.80130		71.53911		9.75481	71.84464		17.81	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,550.75000		2.55075		2,725.02000	2.72502	2,550.750	17.62	0.46	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,222.52000		6.22252		6,480.68000	6.48068	6,222.520	18.31	0.75	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.85286		69.75345		9.80475	70.06671		18.02	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 05/05/2016	Bond Future	181.43791	181.43791	181.45075	181.45075					0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future	184.88363	184.88363	184.89766	184.89766					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 05/05/2016	Bond Future	137.43656	137.43656	137.44906	137.44906					0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future	138.30841	138.30841	138.32178	138.32178					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 05/05/2016	Bond Future	143.19532	143.19532	143.20564	143.20564					0.00	9,737,281.76	68	3,833.00
R212	On 04/08/2016	Bond Future	144.00681	144.00681	144.01806	144.01806					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 05/05/2016	Bond Future	9.60520	80.98228	9.57019	81.21568				16.02	0.00	0.00	0	48,116.00
R213	On 04/08/2016	Bond Future	9.66287	82.51351	9.62668	82.75173				15.31	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future	9.71843	80.53706	9.68077	80.78197				15.44	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 05/05/2016	Bond Future	9.85340	70.34471	9.80316	70.68882				19.30	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future	9.90830	71.67487	9.85657	72.02576				18.50	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	495.05000	0.49505	560.60000	0.56060	495.050	18.02	0.13	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,620.07000	1.62007	1,767.60000	1.76760	1,620.070	18.16	0.32	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,735.05000	4.73505	4,996.07000	4.99607	4,735.050	18.76	0.64	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,064.94000	9.06494	9,388.38000	9.38838	9,064.940	19.38	0.86	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future	9.96103	69.74521	9.90755	70.10474				18.75	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future	27,569.94000	27,569.94000	27,139.51000	27,139.51000					0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	28,093.66000	28,093.66000	27,653.63000	27,653.63000					0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.44330	11.44330	11.27070	11.27070				16.57	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.63830	11.63830	11.46330	11.46330				16.83	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.34510	5.34510	5.26780	5.26780				14.47	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 19/09/2016	Foreign Exchange Future	5.30910		5.30910		5.23080	5.23080		15.77	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.29860		1.29860		1.28500	1.28500			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.23820		1.23820		1.22810	1.22810			0.00	0.00	0	0.00
Total for Derivatives :												8,158,938,453.72	447,200	3,562,664.00
Grand Total:												8,158,938,453.72	447,200	3,562,664.00