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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2016

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 16/03/2016	Any day expiry	16.13920	16.13920	16.01400	16.01400			42.45	0.00	290,360,347.20	17,991	0.00	
\$ / R	On 17/03/2016	Any day expiry	16.16230	16.16230	16.01400	16.01400			42.15	0.00	0.00	0	0.00	
\$ / R	On 17/03/2016	Any day expiry	15.74	Call	454.34830	0.45435	313.57730	0.31358	454.348	49.01	0.85	0.00	0	2,500.00
\$ / R	On 18/03/2016	Any day expiry	16.16230	16.16230	16.01400	16.01400			34.36	0.00	0.00	0	0.00	
\$ / R	On 18/03/2016	Any day expiry	15.25	Call	920.44260	0.92044	773.32930	0.77333	920.443	44.56	0.96	0.00	0	4,000.00
\$ / R	On 18/03/2016	Any day expiry	15.69	Call	511.07550	0.51108	375.24730	0.37525	511.076	39.87	0.85	0.00	0	2,500.00
\$ / R	On 22/03/2016	Any day expiry	16.17130	16.17130	16.02040	16.02040			25.77	0.00	0.00	0	0.00	
\$ / R	On 22/03/2016	Any day expiry	15.47	Call	724.71960	0.72472	586.67350	0.58667	724.720	26.27	0.91	0.00	0	2,500.00
\$ / R	On 22/03/2016	Any day expiry	15.83	Call	425.60320	0.42560	320.14840	0.32015	425.603	26.01	0.74	0.00	0	5,000.00
\$ / R	On 23/03/2016	Any day expiry	16.17400	16.17400	16.02200	16.02200			25.53	0.00	0.00	0	0.00	
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	0.21200	0.00021	0.28710	0.00029	0.212	39.13	0.00	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,209.82520	1.20983	1,058.96290	1.05896	1,209.825	28.52	0.98	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	15.51	Call	691.03410	0.69103	558.90640	0.55891	691.034	24.26	0.90	0.00	0	5,000.00
\$ / R	On 29/03/2016	Any day expiry	16.18970	16.18970	16.03150	16.03150			22.34	0.00	0.00	0	140.00	
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.00	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	0.29470	0.00029	0.35340	0.00035	0.295	31.69	0.00	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	959.70710	0.95971	811.74080	0.81174	959.707	21.54	0.93	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	396.27150	0.39627	301.42910	0.30143	396.272	21.96	0.64	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			16.19580	16.19580	16.03830	16.03830		22.25	0.00	0.00	0	485.00
\$ / R	On 01/04/2016	Any day expiry			16.19920	16.19920	16.04170	16.04170		22.16	0.00	0.00	0	0.00
\$ / R	On 01/04/2016	Any day expiry	15.51	Put	60.13070	0.06013	87.98310	0.08798	60.131	21.10	0.16	0.00	0	21,400.00
\$ / R	On 01/04/2016	Any day expiry	15.60	Call	677.27450	0.67727	553.24620	0.55325	677.274	21.24	0.81	0.00	0	21,400.00
\$ / R	On 04/04/2016	Any day expiry			16.20940	16.20940	16.05530	16.05530		21.42	0.00	0.00	0	120.00
\$ / R	On 05/04/2016	Any day expiry			16.21280	16.21280	16.05870	16.05870		21.38	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	514.32270	0.51432	410.29090	0.41029	514.323	20.93	0.68	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			16.21620	16.21620	16.05870	16.05870		21.36	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			16.21960	16.21960	16.06210	16.06210		21.32	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	334.73840	0.33474	256.63730	0.25664	334.738	21.39	0.51	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			16.23320	16.23320	16.07570	16.07570		20.94	0.00	0.00	0	100.00
\$ / R	On 14/04/2016	Any day expiry			16.24340	16.24340	16.08590	16.08590		20.91	0.00	0.00	0	0.00
\$ / R	On 15/04/2016	Any day expiry			16.24690	16.24690	16.08930	16.08930		20.93	0.00	0.00	0	2,967.00
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	314.61950	0.31462	0.00000	0.00000	314.620	20.74	0.43	104,104,351.20	15,000	15,000.00
\$ / R	On 18/04/2016	Any day expiry			16.25710	16.25710	16.09960	16.09960		20.62	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	3.81870	0.00382	3.77680	0.00378	3.819	22.06	0.01	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	931.34420	0.93134	798.81950	0.79882	931.344	19.60	0.82	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	151.44510	0.15145	112.48570	0.11249	151.445	22.54	0.24	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			16.26350	16.26350	16.10660	16.10660		20.66	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			16.27960	16.27960	16.12430	16.12430		20.43	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	253.81350	0.25381	200.62350	0.20062	253.813	21.63	0.34	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			16.28290	16.28290	16.12790	16.12790		20.45	0.00	0.00	0	180.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.13490	0.00013	0.12750	0.00013	0.135	28.61	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	4.12720	0.00413	4.11780	0.00412	4.127	24.10	0.01	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	804.53670	0.80454	687.78150	0.68778	804.537	19.77	0.73	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	443.48360	0.44348	363.61370	0.36361	443.484	20.53	0.51	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	295.29120	0.29529	236.33590	0.23634	295.291	21.38	0.38	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			16.28930	16.28930	16.13490	16.13490		20.52	0.00	0.00	0	106.00
\$ / R	On 29/04/2016	Any day expiry			16.29250	16.29250	16.13850	16.13850		20.53	0.00	6,498,600.00	400	1,100.00
\$ / R	On 04/05/2016	Any day expiry			16.30870	16.30870	16.15620	16.15620		20.33	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			16.32800	16.32800	16.17740	16.17740		20.30	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	22.12520	0.02213	23.78400	0.02378	22.125	20.33	0.04	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	991.94500	0.99195	874.98800	0.87499	991.945	19.28	0.77	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.33770	16.33770	16.18800	16.18800		20.34	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			16.34730	16.34730	16.19860	16.19860		20.20	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry			16.35060	16.35060	16.20220	16.20220		20.24	0.00	0.00	0	100.00
\$ / R	On 19/05/2016	Any day expiry			16.35700	16.35700	16.20840	16.20840		20.31	0.00	0.00	0	0.00
\$ / R	On 19/05/2016	Any day expiry	15.70	Call	915.46340	0.91546	807.03650	0.80704	915.463	19.52	0.71	0.00	0	5,000.00
\$ / R	On 20/05/2016	Any day expiry			16.36030	16.36030	16.21160	16.21160		20.34	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			16.37000	16.37000	16.22100	16.22100		20.26	0.00	0.00	0	0.00
\$ / R	On 23/05/2016	Any day expiry	15.36	Call	1,177.57930	1.17758	1,053.05280	1.05305	1,177.579	19.24	0.79	64,262,339.80	5,000	2,500.00
\$ / R	On 27/05/2016	Any day expiry			16.38300	16.38300	16.23360	16.23360		20.38	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 27/05/2016	Any day expiry	11.80	Put	1.54460	0.00154	1.32800	0.00133	1.545	26.96	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	12.81870	0.01282	12.94370	0.01294	12.819	21.96	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	714.62910	0.71463	619.11710	0.61912	714.629	20.12	0.59	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	469.56280	0.46956	398.83610	0.39884	469.563	21.00	0.44	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.39600	16.39600	16.24610	16.24610		20.37	0.00	16,416,000.00	1,000	1,338.00
\$ / R	On 06/06/2016	Any day expiry			16.41550	16.41550	16.26500	16.26500		20.38	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	3.53280	0.00353	2.99090	0.00299	3.533	25.19	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,188.36860	1.18837	1,061.24830	1.06125	1,188.369	19.36	0.76	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.42200	16.42200	16.27130	16.27130		20.43	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	71.06900	0.07107	75.67090	0.07567	71.069	19.42	0.10	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	980.56010	0.98056	866.14280	0.86614	980.560	19.68	0.68	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.42520	16.42520	16.27440	16.27440		20.52	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.43820	16.43820	16.28700	16.28700		20.48	0.00	1,388,288,181.00	84,455	892,363.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	3.95570	0.00396	3.30750	0.00331	3.956	24.84	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	7.63870	0.00764	6.68300	0.00668	7.639	22.17	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	8.27370	0.00827	7.28030	0.00728	8.274	21.85	0.01	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	10.25530	0.01026	9.86500	0.00987	10.255	21.25	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,954.65680	2.95466	2,803.16390	2.80316	2,954.657	20.86	0.98	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	16.45680	0.01646	16.16390	0.01616	16.457	20.86	0.02	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	17.23250	0.01723	16.96010	0.01696	17.233	20.83	0.03	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	45.58250	0.04558	46.68150	0.04668	45.583	19.96	0.06	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	48.80530	0.04881	50.11230	0.05011	48.805	19.89	0.07	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	68.07900	0.06808	70.76300	0.07076	68.079	19.57	0.09	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	93.59580	0.09360	100.97780	0.10098	93.596	19.24	0.12	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	107.29860	0.10730	117.39310	0.11739	107.299	19.20	0.13	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,628.79010	1.62879	1,488.90650	1.48891	1,628.790	19.22	0.86	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	125.88000	0.12588	0.00000	0.00000	125.880	19.23	0.15	12,778,698.98	5,250	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	127.67980	0.12768	139.64410	0.13964	127.680	19.24	0.15	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,571.39590	1.57140	1,432.66350	1.43266	1,571.396	19.25	0.84	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	133.19590	0.13320	145.66350	0.14566	133.196	19.25	0.16	1,020,644.24	400	16,340.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	935.40340	0.93540	823.21980	0.82322	935.403	19.79	0.65	4,193,054.00	400	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	410.00200	0.41000	450.02790	0.45003	410.002	19.83	0.36	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	878.99150	0.87899	770.19350	0.77019	878.991	19.92	0.63	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	440.79150	0.44079	483.19350	0.48319	440.792	19.92	0.37	21,285,916.40	3,500	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	825.20990	0.82521	719.86790	0.71987	825.210	20.04	0.60	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	759.17740	0.75918	658.39430	0.65839	759.177	20.20	0.57	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	566.35270	0.56635	617.83250	0.61783	566.353	20.24	0.44	71,896,843.20	10,000	15,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	706.66530	0.70667	0.00000	0.00000	706.665	20.34	0.54	88,865,046.50	10,000	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	698.11630	0.69812	760.58590	0.76059	698.116	20.56	0.49	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	624.09620	0.62410	536.48680	0.53649	624.096	20.61	0.50	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	789.11740	0.78912	857.14320	0.85714	789.117	20.81	0.53	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	480.49680	0.48050	407.30940	0.40731	480.497	21.28	0.41	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	474.20290	0.47420	401.70380	0.40170	474.203	21.31	0.41	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	458.80950	0.45881	388.01860	0.38802	458.809	21.40	0.40	0.00	0	1,300.00

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\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,020.60950	1.02061	1,101.01860	1.10102	1,020.609	21.40	0.60	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	443.89680	0.44390	374.79090	0.37479	443.897	21.48	0.39	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	440.97280	0.44097	372.20030	0.37220	440.973	21.50	0.38	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	432.30600	0.43231	364.53130	0.36453	432.306	21.55	0.38	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	239.18690	0.23919	196.20480	0.19620	239.187	23.17	0.23	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	228.73750	0.22874	186.90600	0.18691	228.738	23.30	0.22	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	217.09820	0.21710	0.00000	0.00000	217.098	23.43	0.21	18,171,139.14	5,250	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	214.24340	0.21424	174.41890	0.17442	214.243	23.46	0.21	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	161.52300	0.16152	129.97860	0.12998	161.523	24.13	0.16	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	124.80310	0.12480	99.47200	0.09947	124.803	24.75	0.13	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			16.29010	16.29010	16.29010	16.29010		20.50	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	747.74490	0.74774	730.31460	0.73031	747.745	20.05	0.57	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry			16.47370	16.47370	16.32190	16.32190		20.50	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	187.68080	0.18768	203.11670	0.20312	187.681	19.35	0.19	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	638.74910	0.63875	551.74740	0.55175	638.749	20.80	0.48	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.48650	16.48650	16.33460	16.33460		20.45	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	3.95880	0.00396	3.24070	0.00324	3.959	25.23	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	20.04400	0.02004	19.13420	0.01913	20.044	20.20	0.03	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	664.90500	0.66490	576.34950	0.57635	664.905	20.71	0.49	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	517.38060	0.51738	443.26460	0.44326	517.381	21.37	0.41	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.57610	16.57610	16.42370	16.42370		20.48	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	829.29980	0.82930	887.89850	0.88790	829.300	20.55	0.48	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	360.30270	0.36030	308.64160	0.30864	360.303	23.03	0.27	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.57930	16.57930	16.42690	16.42690		20.49	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.31940	0.00632	5.31410	0.00531	6.319	23.94	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	23.95080	0.02395	24.18630	0.02419	23.951	18.85	0.03	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	617.68760	0.61769	540.04650	0.54005	617.688	21.34	0.42	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	524.25540	0.52426	456.50910	0.45651	524.255	21.81	0.37	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.62730	16.62730	16.47470	16.47470		20.56	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	12.15400	0.01215	10.38580	0.01039	12.154	20.18	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,463.53230	1.46353	1,332.97180	1.33297	1,463.532	19.35	0.73	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			16.64010	16.64010	16.48740	16.48740		20.52	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			16.64650	16.64650	16.49380	16.49380		20.54	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	479.80370	0.47980	512.75060	0.51275	479.804	19.52	0.32	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	625.15960	0.62516	551.22690	0.55123	625.160	21.59	0.40	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			16.67530	16.67530	16.52240	16.52240		20.53	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.48220	0.00848	6.90290	0.00690	8.482	22.78	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	26.86440	0.02686	27.49900	0.02750	26.864	17.78	0.03	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	576.86540	0.57687	509.71590	0.50972	576.865	22.01	0.37	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	522.19540	0.52220	460.39870	0.46040	522.195	22.37	0.34	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.71050	16.71050	16.55740	16.55740		20.50	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.71690	16.71690	16.56380	16.56380		20.51	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	44.29830	0.04430	46.15870	0.04616	44.298	17.54	0.05	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	739.32450	0.73932	658.71110	0.65871	739.324	21.33	0.44	0.00	0	48,990.00

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 09/09/2016	Any day expiry		16.72010	16.72010		16.56700	16.56700		20.52	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry		16.73280	16.73280		16.57970	16.57970		20.55	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	230.28810	0.23029	245.87160	0.24587	230.288	18.82	0.18	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	428.38650	0.42839	376.42150	0.37642	428.387	23.32	0.27	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry		16.73920	16.73920		16.58610	16.58610		20.55	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		16.75200	16.75200		16.59880	16.59880		20.54	0.00	66,388,176.00	3,963	158,736.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	19.01120	0.01901	18.00880	0.01801	19.011	17.10	0.02	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	135.64620	0.13565	146.58810	0.14659	135.646	18.15	0.12	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	1,198.75430	1.19875	1,088.51480	1.08851	1,198.754	19.92	0.61	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	1,085.50200	1.08550	981.46640	0.98147	1,085.502	20.23	0.57	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	1,019.89310	1.01989	0.00000	0.00000	1,019.893	20.42	0.54	88,930,424.50	10,000	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	720.70800	0.72071	643.83630	0.64384	720.708	21.55	0.42	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	664.63800	0.66464	593.21030	0.59321	664.638	21.83	0.39	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	323.28730	0.32329	283.00230	0.28300	323.287	24.33	0.21	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry		16.78220	16.78220		16.62860	16.62860		20.56	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.72820	0.01173	9.53510	0.00954	11.728	22.05	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	28.96810	0.02897	32.57440	0.03257	28.968	16.84	0.03	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	567.87360	0.56787	506.56430	0.50656	567.874	22.63	0.34	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	534.95140	0.53495	475.63520	0.47564	534.951	22.86	0.32	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry		16.87590	16.87590		16.72120	16.72120		20.68	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	13.64720	0.01365	11.66330	0.01166	13.647	21.35	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	41.10350	0.04110	43.35880	0.04336	41.104	17.19	0.04	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	556.61020	0.55661	496.86230	0.49686	556.610	23.18	0.31	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	541.44910	0.54145	482.95730	0.48296	541.449	23.28	0.30	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry		16.98640	16.98640		16.83040	16.83040		20.77	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	14.04840	0.01405	12.90290	0.01290	14.048	20.32	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	55.06140	0.05506	54.67000	0.05467	55.061	17.43	0.05	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	544.72470	0.54472	489.18370	0.48918	544.725	23.74	0.29	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry		17.04000	17.04000		16.88340	16.88340		20.82	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		17.05670	17.05670		16.89990	16.89990		20.82	0.00	4,878,216.20	286	40,284.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	16.95510	0.01696	14.71090	0.01471	16.955	20.27	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	38.40720	0.03841	37.86310	0.03786	38.407	16.95	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	41.38490	0.04138	43.56880	0.04357	41.385	16.65	0.04	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	50.57920	0.05058	56.09940	0.05610	50.579	16.69	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	199.44330	0.19944	214.02380	0.21402	199.443	18.21	0.14	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	229.75290	0.22975	245.80720	0.24581	229.753	18.41	0.15	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	304.65310	0.30465	324.06680	0.32407	304.653	18.84	0.18	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	325.46700	0.32547	344.44710	0.34445	325.467	18.95	0.19	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	331.57240	0.33157	349.92080	0.34992	331.572	18.98	0.20	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	391.54040	0.39154	407.86690	0.40787	391.540	19.17	0.22	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	394.46250	0.39446	410.91990	0.41092	394.463	19.18	0.22	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,109.41830	2.10942	1,971.62520	1.97163	2,109.418	19.26	0.76	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	485.47970	0.48548	505.90440	0.50590	485.480	19.30	0.26	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	509.27960	0.50928	530.72990	0.53073	509.280	19.33	0.27	0.00	0	1,400.00

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 19/12/2016	Foreign Exchange Future	15.80	Put	592.57710		0.59258		619.49760	0.61950	592.577	19.43	0.30	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	675.27310		0.67527		709.79120	0.70979	675.273	19.59	0.32	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	768.23380		0.76823		806.63000	0.80663	768.234	19.82	0.35	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	903.66860		0.90367		947.39120	0.94739	903.669	20.14	0.39	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	935.27490		0.93527		980.19090	0.98019	935.275	20.21	0.40	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,022.14400		1.02214		1,070.25110	1.07025	1,022.144	20.40	0.42	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	1,327.88940		1.32789		1,221.98180	1.22198	1,327.889	20.56	0.57	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	1,273.73120		1.27373		0.00000	0.00000	1,273.731	20.71	0.55	89,649,582.50	10,000	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	1,009.75160		1.00975		922.88630	0.92289	1,009.752	21.56	0.46	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	901.36830		0.90137		821.64420	0.82164	901.368	22.02	0.42	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	801.65320		0.80165		728.47320	0.72847	801.653	22.51	0.38	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	704.18790		0.70419		637.87250	0.63787	704.188	23.05	0.34	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	686.08750		0.68609		621.09530	0.62110	686.088	23.16	0.33	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	682.14560		0.68215		617.44560	0.61745	682.146	23.19	0.33	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	653.46000		0.65346		590.90260	0.59090	653.460	23.37	0.32	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	635.18200		0.63518		574.01260	0.57401	635.182	23.49	0.31	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	560.59780		0.56060		505.28450	0.50528	560.598	24.05	0.28	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	553.02730		0.55303		498.33100	0.49833	553.027	24.11	0.28	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	544.12070		0.54412		490.14700	0.49015	544.121	24.18	0.27	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	524.07180		0.52407		473.04170	0.47304	524.072	24.35	0.26	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	506.32390		0.50632		460.04910	0.46005	506.324	24.51	0.26	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	497.39270		0.49739		452.37350	0.45237	497.393	24.65	0.25	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	483.31900		0.48332		439.50710	0.43951	483.319	24.90	0.24	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	477.51140		0.47751		434.20520	0.43421	477.511	25.00	0.24	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	430.77800		0.43078		391.58840	0.39159	430.778	25.97	0.22	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	423.11130		0.42311		384.61280	0.38461	423.111	26.15	0.21	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	405.82210		0.40582		368.89480	0.36889	405.822	26.58	0.20	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	401.73540		0.40174		365.17680	0.36518	401.735	26.69	0.20	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.34480		17.34480		17.18760	17.18760		21.03	0.00	0.00	0	2,826.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	442.47650		0.44248		461.33530	0.46134	442.477	18.89	0.22	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	613.08830		0.61309		635.89500	0.63590	613.088	19.39	0.27	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	628.35180		0.62835		651.77230	0.65177	628.352	19.42	0.27	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,094.17900		1.09418		1,138.85330	1.13885	1,094.179	20.28	0.39	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	1,092.33460		1.09233		1,006.83570	1.00684	1,092.335	22.23	0.44	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	950.91040		0.95091		873.56990	0.87357	950.910	22.89	0.39	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	869.15420		0.86915		796.03850	0.79604	869.154	23.32	0.36	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	576.36920		0.57637		524.54960	0.52455	576.369	25.91	0.25	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.56550		17.56550		17.40770	17.40770		21.59	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			17.76210		17.76210		17.60760	17.60760		21.94	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.43820		16.43820		16.28700	16.28700		20.48	0.00	526,022.40	32	973.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.75200		16.75200		16.59880	16.59880		20.54	0.00	670,080.00	40	117.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.05670		17.05670		16.89990	16.89990		20.82	0.00	85,283.50	5	15.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			17.34480		17.34480		17.18760	17.18760		21.03	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 15/04/2016	Any day expiry			22.88340		22.88340		22.78350	22.78350		23.87	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry			22.94450		22.94450		22.84940	22.84940		23.33	0.00	0.00	0	157.00
£ / R	On 13/06/2016	Foreign Exchange Future			23.15790		23.15790		23.06860	23.06860		23.13	0.00	14,126,319.00	610	56,331.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	632.13180		0.63213		584.49100	0.58449	632.132	23.79	0.36	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	218.57420		0.21857		196.01620	0.19602	218.574	25.21	0.15	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			23.56830		23.56830		23.47850	23.47850		22.92	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	528.43990		0.52844		535.73260	0.53573	528.440	22.73	0.23	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	751.02950		0.75103		716.12720	0.71613	751.029	24.10	0.32	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.62020		23.62020		23.53070	23.53070		22.82	0.00	10,629,090.00	450	1,417.00
£ / R	On 19/12/2016	Foreign Exchange Future			24.07800		24.07800		23.98330	23.98330		21.66	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	151.16310		0.15116		151.37840	0.15138	151.163	22.10	0.07	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,253.78470		1.25378		1,279.19010	1.27919	1,253.785	21.21	0.37	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	932.89500		0.93290		898.97210	0.89897	932.895	23.20	0.33	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			24.51710		24.51710		24.42330	24.42330		21.14	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14486		0.14486		0.14455	0.14455		19.83	0.00	0.00	0	5,827.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14817		0.14817		0.14785	0.14785		19.48	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15147		0.15147		0.15114	0.15114		19.63	0.00	0.00	0	4,521.00
€ / R	On 22/03/2016	Any day expiry			17.89460		17.89460		17.76340	17.76340		27.94	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.90160		17.90160		17.76730	17.76730		26.85	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.98760		17.98760		17.84990	17.84990		22.68	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			18.03800		18.03800		17.90270	17.90270		22.16	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			18.04620		18.04620		17.91160	17.91160		22.11	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			18.05030		18.05030		17.91610	17.91610		22.13	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			18.15780		18.15780		18.02890	18.02890		21.66	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			18.16620		18.16620		18.03700	18.03700		21.67	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.23730		18.23730		18.10590	18.10590		21.47	0.00	45,155,554.80	2,476	84,369.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	11.71400		0.01171		11.26040	0.01126	11.714	23.93	0.01	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,360.19810		2.36020		2,229.10410	2.22910	2,360.198	21.00	0.91	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	172.69400		0.17269		178.74980	0.17875	172.694	20.48	0.17	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	258.42240		0.25842		0.00000	0.00000	258.422	20.55	0.23	2,347,172.80	564	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	543.67860		0.54368		569.27630	0.56928	543.679	21.04	0.39	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	302.93210		0.30293		251.79820	0.25180	302.932	23.62	0.25	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.65250		18.65250		18.51840	18.51840		21.37	0.00	31,149,675.00	1,670	6,028.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.06410		19.06410		18.92550	18.92550		21.33	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	337.00450		0.33700		329.11050	0.32911	337.004	20.14	0.17	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	457.09910		0.45710		449.31890	0.44932	457.099	20.06	0.22	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	872.15400		0.87215		784.22390	0.78422	872.154	22.99	0.37	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	655.22420		0.65522		583.78900	0.58379	655.224	24.10	0.29	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			19.46350		19.46350		19.32370	19.32370		21.37	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			104.10403		104.10403		103.98133	103.98133			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
10Y STND	On 16/03/2026	Interest Rate Swap	101.38280		101.38280		101.25793	101.25793			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap	100.18005		100.18005		100.17867	100.17867			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.25721		100.25721		100.25096	100.25096			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.77590		100.77590		100.75023	100.75023			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	100.31932		100.31932		100.24214	100.24214			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	101.54036		101.54036		101.48588	101.48588			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	101.09902		101.09902		101.03560	101.03560			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future	467.55300		467.55300		468.29500	468.29500			0.00	0.00	0	4.00
AL37	On 04/08/2016	Index Future	476.29300		476.29300		477.04800	477.04800			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future	534.51200		534.51200		536.36200	536.36200			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	544.50400		544.50400		546.38700	546.38700			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future	484.50600		484.50600		485.86700	485.86700			0.00	4,845,060.00	1	510.00
ALBI	On 04/08/2016	Index Future	493.56300		493.56300		494.94800	494.94800			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future	503.07500		503.07500		504.49200	504.49200			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	12.16420		12.16420		12.09250	12.09250		15.52	0.00	2,432,840.00	200	10,109.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	12.34560		12.34560		12.27400	12.27400		16.79	0.00	49,382.40	4	555.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	12.52670		12.52670		12.45260	12.45260		16.80	0.00	0.00	0	130.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	12.70150		12.70150		12.62770	12.62770		16.82	0.00	0.00	0	4,156.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	12.30140		12.30140		12.17070	12.17070		17.22	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.54210		12.54210		12.40880	12.40880		17.12	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	16.64460		16.64460		16.55670	16.55670		21.16	0.00	1,081,899.00	65	6,592.00
CHF / R	On 19/09/2016	Foreign Exchange Future	17.04800		17.04800		16.95750	16.95750		21.15	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.50530		2.50530		2.48790	2.48790		20.94	0.00	0.00	0	22,550.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.53620		2.53620		2.51930	2.51930		20.89	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.45060		2.45060		2.43250	2.43250		23.00	0.00	98,024.00	40	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.50740		2.50740		2.48890	2.48890		22.90	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	129.29508		129.29508		129.32413	129.32413			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

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
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	11.01464		74.17842		10.97835	74.39805			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	11.11721		75.58002		11.07964	75.80387			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.21689		73.22863		11.17784	73.45785			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	11.18163		77.78049		11.15063	77.99010			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	484.01900		484.01900		485.31400	485.31400			0.00	0.00	0	478.00
GOVI	On 04/08/2016	GOVI	493.06700		493.06700		494.38500	494.38500			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	502.56900		502.56900		503.91800	503.91800			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.11860		2.11860		2.10010	2.10010		19.96	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.15890		2.15890		2.14060	2.14060		20.08	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.19730		2.19730		2.17870	2.17870		20.40	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.23310		2.23310		2.21450	2.21450		20.64	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.17459		123.17459		123.70587	123.70587			0.00	0.00	0	4,606.00
I2025	On 04/08/2016	Bond Future	124.25998		124.25998		124.80156	124.80156			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	102.93901		102.93901		102.96591	102.96591			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	128.60447		128.60447		128.63756	128.63756			0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future	129.63643		129.63643		129.67026	129.67026			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	126.48487		126.48487		127.33974	127.33974			0.00	0.00	0	12,766.00
I2046	On 04/08/2016	Bond Future	128.88527		128.88527		129.75649	129.75649			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

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
I2050	On 05/05/2016	Bond Future	136.20409		136.20409		137.21295	137.21295			0.00	0.00	0	14,916.00
I2050	On 04/08/2016	Bond Future	137.22029		137.22029		138.24860	138.24860			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	236.86400		236.86400		237.22100	237.22100			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future	241.31100		241.31100		241.67500	241.67500			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	245.98000		245.98000		246.35400	246.35400			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	642.49300		642.49300		643.20900	643.20900			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	654.40600		654.40600		655.13700	655.13700			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.04000		92.96000		7.04000	92.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.22000		92.78000		7.16000	92.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.28000		92.72000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.43000		92.57000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.49000		92.51000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.59000		92.41000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.68000		92.32000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.93000		92.07000		7.79000	92.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.10000		91.90000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.29000		91.71000		8.08000	91.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.38000		91.62000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.44000		91.56000		8.24000	91.76000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15920	0.15920		0.15780	0.15780				0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15910	0.15910		0.15740	0.15740				0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15870	0.15870		0.15690	0.15690				0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.07360	0.07360		0.07240	0.07240				0.00	410,320.00	5,575	5,575.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06700	0.06700		0.06630	0.06630				0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.06320	0.06320		0.06260	0.06260				0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.78410	10.78410		10.69420	10.69420			13.54	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.94350	10.94350		10.85330	10.85330			15.91	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	11.10360	11.10360		11.01140	11.01140			16.43	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.42860	1.42860		1.43200	1.43200				0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.44450	1.44450		1.44850	1.44850				0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.45770	1.45770		1.46180	1.46180				0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.46610	1.46610		1.47000	1.47000				0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future	1.10940	1.10940		1.11170	1.11170				0.00	1,796,118.60	1,619	3,303.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future	1.11350	1.11350		1.11560	1.11560				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
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11770		1.11770		1.11990	1.11990			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.49180		110.67610		9.43896	111.04153		11.79	0.00	28,443,757.70	257	56,009.00
R186	On 05/05/2016	Bond Future	8.75	Call	344.71000		0.34471	407.11000	0.40711	344.710	344.710	11.63	0.14	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	5,635.58000		5.63558	5,332.55000	5.33255	5,635.580	5,635.580	11.63	0.86	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	5,016.04000		5.01604	4,727.94000	4.72794	5,016.040	5,016.040	11.66	0.82	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,213.45000		1.21345	1,365.53000	1.36553	1,213.450	1,213.450	11.79	0.37	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	961.29000		0.96129	866.63000	0.86663	961.290	961.290	12.15	0.30	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	902.34000		0.90234	812.42000	0.81242	902.340	902.340	12.17	0.28	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	775.82000		0.77582	696.39000	0.69639	775.820	775.820	12.21	0.25	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.56647		107.46348	9.51144	107.83599			11.72	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,965.15000		1.96515	1,840.09000	1.84009	1,965.150	1,965.150	12.17	0.35	0.00	0	6,500.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 05/05/2016	Bond Future			294.46288		294.46288	294.54431	294.54431				0.00	0.00	0	2,206.00
R197	On 04/08/2016	Bond Future			293.55508		293.55508	293.63843	293.63843				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			240.12172		240.12172	240.18393	240.18393			9.10	0.00	0.00	0	43,260.00
R202	On 04/08/2016	Bond Future			241.22829		241.22829	241.29199	241.29199			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			9.31976		93.70539	9.26178	93.97920			9.25	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.40184		95.47589	9.34089	95.75500			8.64	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.48331		93.36530	9.41893	93.65108			8.71	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			8.39784		101.05276	8.35507	101.10625			2.01	0.00	4,042,110.40	40	54,050.00
R203	On 04/08/2016	Bond Future			8.58318		102.96212	8.52996	103.01674			1.61	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.82110		100.75363	8.74992	100.81073			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			9.88192		88.19749	9.82927	88.55008				0.00	0.00	0	17,364.00
R2030	On 04/08/2016	Bond Future			9.95849		85.85574	9.90396	86.21511				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			10.02049		86.95202	9.97339	87.28483			16.23	0.00	0.00	0	9,231.00
R2032	On 04/08/2016	Bond Future			10.09512		88.59488	10.04641	88.93419			15.50	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			10.16456		86.12546	10.11405	86.47253			15.64	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

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
R2035	On 05/05/2016	Bond Future		10.10877	91.40655		10.07122	91.69528			0.00	55,757,995.50	610	3,994.00
R2035	On 04/08/2016	Bond Future		10.18006	93.13361		10.14127	93.42789			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		10.15078	88.13562		10.11848	88.38180		17.55	0.00	0.00	0	39,888.00
R2037	On 04/08/2016	Bond Future		10.22541	85.54223		10.19204	85.79314		17.60	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		10.28988	87.17399		10.25531	87.43096		16.99	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		8.76825	101.30569		8.72648	101.40051		3.82	0.00	2,836,559.32	28	33,101.00
R204	On 04/08/2016	Bond Future		8.90769	99.17886		8.86091	99.27559		3.48	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		9.04507	101.07043		8.99152	101.17043		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		10.23117	91.53911		10.19890	91.79949		18.04	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future		10.30663	88.75947		10.27329	89.02484		18.12	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		10.21963	88.90345		10.19234	89.12475		18.68	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future		10.29217	86.19928		10.26398	86.42489		18.77	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.35486	87.84358		10.32565	88.07482		18.12	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		10.21629	87.92780		10.19382	88.11277		19.19	0.00	0.00	0	62,502.00
R2048	On 04/08/2016	Bond Future		10.28297	89.58918		10.25979	89.77767		18.37	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.34751	86.85908		10.32346	87.05242		18.62	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		8.96406	97.01658		8.94318	97.07881		5.39	0.00	0.00	0	42,093.00
R207	On 05/05/2016	Bond Future	7.56	Call	8.02000	0.00802	9.36000	0.00936	8.020	5.20	0.01	0.00	0	43.00
R207	On 04/08/2016	Bond Future		9.08220	95.20538		9.05951	95.26887		5.04	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future		9.26266	95.37853		9.23370	9.23370			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0.00	62	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 05/05/2016	Bond Future		9.09213	91.64086		9.07105	91.71807		7.15	0.00	1,924,458.06	21	45,144.00
R208	On 04/08/2016	Bond Future		9.18891	93.37238		9.16642	93.45119		6.57	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future		9.27998	91.75016		9.25559	91.83181		6.50	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
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			10.04579		68.26303		10.00849	68.49984		18.64	0.00	0.00	0	29,623.00
R209	On 05/05/2016	Bond Future	8.25	Call	7.30000		0.00730		9.14000	0.00914	7.300	18.14	0.01	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	150.62000		0.15062		173.92000	0.17392	150.620	18.27	0.07	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.11142		69.55283		10.07298	69.79423		17.87	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,735.07000		1.73507		1,822.74000	1.82274	1,735.070	17.68	0.36	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,798.23000		4.79823		4,961.80000	4.96180	4,798.230	18.37	0.67	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			10.17213		67.72851		10.13239	67.97554		18.09	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			181.37355		181.37355		181.42508	181.42508			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.81548		184.81548		184.86830	184.86830			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			137.37491		137.37491		137.42397	137.42397			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.24373		138.24373		138.29396	138.29396			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			143.14453		143.14453		143.18492	143.18492			0.00	0.00	0	3,833.00
R212	On 04/08/2016	Bond Future			143.95321		143.95321		143.99454	143.99454			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			9.91713		78.94500		9.86417	79.28561		16.07	0.00	65,919,075.00	835	47,281.00
R213	On 04/08/2016	Bond Future			9.98505		80.43668		9.93035	80.78379		15.36	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			10.05104		78.41972		9.99440	78.77456		15.50	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			10.14982		68.37113		10.11709	68.58439		19.35	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future			10.21362		69.66296		10.17989	69.88036		18.54	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	278.71000		0.27871		298.59000	0.29859	278.710	18.06	0.08	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,043.74000		1.04374		1,099.76000	1.09976	1,043.740	18.20	0.24	0.00	0	1,300.00

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
R214	On 04/08/2016	Bond Future	10.30	Call	3,516.53000	3.51653	3,641.84000	3.64184	3,516.530	18.80	0.55	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,374.29000	7.37429	7,553.45000	7.55345	7,374.290	19.42	0.81	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			10.27528	67.69426	10.24042	67.91670		18.80	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			28,602.71000	28,602.71000	28,411.24000	28,411.24000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			29,151.04000	29,151.04000	28,955.48000	28,955.48000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.86640	11.86640	11.77560	11.77560		17.95	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			12.06980	12.06980	11.97790	11.97790		17.90	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.49470	5.49470	5.45870	5.45870		15.70	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.45420	5.45420	5.42580	5.42580		16.41	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.36350	1.36350	1.35020	1.35020			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.29190	1.29190	1.28010	1.28010			0.00	0.00	0	0.00
Total for Derivatives :												2,612,314,358.33	198,099	3 666 106.00
Grand Total:												2,612,314,358.33	198,099	3 666 106.00