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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/03/2016

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 29/03/2016	Any day expiry	15.45790	15.45790		15.52900	15.52900		23.15	0.00	6,028,581.00	390	0.00	
\$ / R	On 31/03/2016	Any day expiry	15.39880	15.39880		15.53160	15.53160		22.06	0.00	0.00	0	485.00	
\$ / R	On 01/04/2016	Any day expiry	15.39890	15.39890		15.53420	15.53420		21.72	0.00	0.00	0	0.00	
\$ / R	On 01/04/2016	Any day expiry	15.51	Put	190.71790	0.19072	172.03100	0.17203	190.718	22.82	0.63	0.00	0	21,400.00
\$ / R	On 01/04/2016	Any day expiry	15.60	Call	55.89370	0.05589	154.47820	0.15448	55.894	23.72	0.28	0.00	0	21,400.00
\$ / R	On 04/04/2016	Any day expiry	15.40810	15.40810		15.54210	15.54210		19.52	0.00	0.00	0	20.00	
\$ / R	On 05/04/2016	Any day expiry	15.41110	15.41110		15.54470	15.54470		19.74	0.00	0.00	0	0.00	
\$ / R	On 05/04/2016	Any day expiry	15.35	Call	200.84570	0.20085	326.88620	0.32689	200.846	19.83	0.56	0.00	0	2,500.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	37.08810	0.03709	106.80770	0.10681	37.088	20.97	0.16	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry	15.41420	15.41420		15.54730	15.54730		19.99	0.00	0.00	0	0.00	
\$ / R	On 07/04/2016	Any day expiry	15.41730	15.41730		15.55040	15.55040		20.17	0.00	0.00	0	0.00	
\$ / R	On 07/04/2016	Any day expiry	15.38	Call	213.68610	0.21369	333.74730	0.33375	213.686	20.16	0.54	0.00	0	2,500.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	19.53700	0.01954	57.30980	0.05731	19.537	22.89	0.08	0.00	0	5,000.00
\$ / R	On 08/04/2016	Any day expiry	15.42030	15.42030		15.55350	15.55350		20.32	0.00	0.00	0	90.00	
\$ / R	On 11/04/2016	Any day expiry	15.42950	15.42950		15.56280	15.56280		19.85	0.00	0.00	0	100.00	
\$ / R	On 14/04/2016	Any day expiry	15.43870	15.43870		15.57200	15.57200		20.20	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 14/04/2016	Any day expiry	15.50	Call	233.23830	0.23324	335.94260	0.33594	233.238	20.34	0.47	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry			15.44180	15.44180	15.57510	15.57510		20.29	0.00	917,774.50	59	2,397.00
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	737.16420	0.73716	660.87560	0.66088	737.164	22.09	0.80	0.00	0	15,000.00
\$ / R	On 18/04/2016	Any day expiry			15.45100	15.45100	15.58440	15.58440		19.91	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	7.63380	0.00763	6.41790	0.00642	7.634	22.21	0.02	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	302.12150	0.30212	410.04530	0.41005	302.122	19.87	0.53	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	12.78790	0.01279	29.70000	0.02970	12.788	23.86	0.04	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			15.45710	15.45710	15.59060	15.59060		20.07	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			15.47250	15.47250	15.60600	15.60600		19.91	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	45.90690	0.04591	76.53400	0.07653	45.907	23.33	0.10	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			15.47560	15.47560	15.60910	15.60910		20.09	0.00	0.00	0	267.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.08960	0.00009	0.16240	0.00016	0.090	28.71	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	2.89070	0.00289	3.51110	0.00351	2.891	21.21	0.01	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	268.15960	0.26816	356.24900	0.35625	268.160	20.51	0.43	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	109.87440	0.10987	162.52850	0.16253	109.874	22.15	0.21	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	59.93480	0.05993	95.58750	0.09559	59.935	23.09	0.13	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			15.48170	15.48170	15.61530	15.61530		20.12	0.00	0.00	0	107.00
\$ / R	On 29/04/2016	Any day expiry			15.48480	15.48480	15.61840	15.61840		20.18	0.00	0.00	0	1,100.00
\$ / R	On 04/05/2016	Any day expiry			15.50030	15.50030	15.63400	15.63400		20.02	0.00	0.00	0	733.00
\$ / R	On 10/05/2016	Any day expiry			15.51880	15.51880	15.65260	15.65260		20.00	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	41.96590	0.04197	41.31170	0.04131	41.966	18.70	0.09	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	424.64590	0.42465	522.38400	0.52238	424.646	20.02	0.52	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.52810	15.52810	15.66190	15.66190		20.21	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			15.53740	15.53740	15.67130	15.67130		20.07	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry			15.54050	15.54050	15.67440	15.67440		20.11	0.00	0.00	0	100.00
\$ / R	On 19/05/2016	Any day expiry			15.54670	15.54670	15.68060	15.68060		20.17	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			15.54980	15.54980	15.68370	15.68370		20.21	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			15.55910	15.55910	15.69300	15.69300		20.08	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry			15.57150	15.57150	15.70550	15.70550		20.20	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	1.24270	0.00124	1.50310	0.00150	1.243	25.11	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	19.73560	0.01974	21.27900	0.02128	19.736	20.41	0.04	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	309.45900	0.30946	379.46490	0.37946	309.459	21.39	0.36	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	185.11940	0.18512	235.16870	0.23517	185.119	22.58	0.23	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.58390	15.58390	15.71790	15.71790		20.20	0.00	0.00	0	1,361.00
\$ / R	On 06/06/2016	Any day expiry			15.60250	15.60250	15.73660	15.73660		20.24	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	3.74210	0.00374	3.79940	0.00380	3.742	23.50	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	619.11790	0.61912	716.60060	0.71660	619.118	20.04	0.56	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.60880	15.60880	15.74290	15.74290		20.31	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	155.76140	0.15576	145.02220	0.14502	155.761	19.16	0.20	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	488.95840	0.48896	572.26470	0.57226	488.958	20.67	0.47	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.61190	15.61190	15.74600	15.74600		20.34	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.62430	15.62430	15.75840	15.75840		20.30	0.00	263,722,559.70	16,879	712,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	4.25290	0.00425	4.39990	0.00440	4.253	23.13	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	12.45720	0.01246	11.70180	0.01170	12.457	21.18	0.02	0.00	0	6,600.00

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 13/06/2016	Foreign Exchange Future	13.00	Put	14.35590		0.01436		13.59260	0.01359	14.356	21.00	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	19.57280		0.01957		18.82130	0.01882	19.573	20.60	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,155.03750		2.15504	2,288.48970	2.28849	2,155.038	20.01	0.95	0.00	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	30.73750		0.03074	30.08970	0.03009	30.738	20.01	0.05	0.00	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	32.12790		0.03213	31.49610	0.03150	32.128	19.95	0.05	0.00	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	62.84630		0.06285	62.54550	0.06255	62.846	19.01	0.10	0.00	0.00	0	2,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	87.82550		0.08783	82.35390	0.08235	87.825	18.98	0.13	0.00	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	95.60810		0.09561	89.53690	0.08954	95.608	19.00	0.13	0.00	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	142.53120		0.14253	132.82070	0.13282	142.531	19.11	0.18	0.00	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	204.31470		0.20431	189.78530	0.18979	204.315	19.21	0.24	0.00	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	218.61950		0.21862	202.97580	0.20298	218.620	19.23	0.25	0.00	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	234.66950		0.23467	216.79400	0.21679	234.670	19.30	0.27	0.00	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	956.18780		0.95619	1,068.63300	1.06863	956.188	19.41	0.71	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	272.58450		0.27258	249.68370	0.24968	272.585	19.45	0.30	0.00	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	276.21060		0.27621	253.04000	0.25304	276.211	19.46	0.30	0.00	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	911.56900		0.91157	1,021.68000	1.02168	911.569	19.50	0.69	0.00	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	287.26900		0.28727	263.28000	0.26328	287.269	19.50	0.31	0.00	0.00	0	16,340.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.25	Put	389.92860		0.38993	358.67390	0.35867	389.929	19.84	0.38	0.00	0.00	0	1,900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	471.10230		0.47110	550.05200	0.55005	471.102	20.88	0.45	0.00	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	766.28190		0.76628	710.09170	0.71009	766.282	20.94	0.56	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	436.87620		0.43688	512.37550	0.51238	436.876	21.07	0.42	0.00	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	812.57620		0.81258	753.97550	0.75398	812.576	21.07	0.58	0.00	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	404.99690		0.40500	477.09970	0.47710	404.997	21.26	0.40	0.00	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	366.85790		0.36686	434.64900	0.43465	366.858	21.51	0.37	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	994.26050		0.99426	926.97420	0.92697	994.261	21.57	0.64	0.00	0.00	0	15,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	337.32240		0.33732	401.56730	0.40157	337.322	21.73	0.34	0.00	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,174.42630		1.17443	1,099.37220	1.09937	1,174.426	22.04	0.69	0.00	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	292.02510		0.29203	350.10050	0.35010	292.025	22.10	0.31	0.00	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,292.41760		1.29242	1,212.84910	1.21285	1,292.418	22.35	0.72	0.00	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	216.08860		0.21609	263.09100	0.26309	216.089	22.91	0.24	0.00	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	212.87920		0.21288	259.37900	0.25938	212.879	22.95	0.23	0.00	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	205.07720		0.20508	250.33340	0.25033	205.077	23.05	0.23	0.00	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,580.77720		1.58078	1,491.93340	1.49193	1,580.777	23.05	0.77	0.00	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	197.57530		0.19758	241.62050	0.24162	197.575	23.15	0.22	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	196.11100		0.19611	239.91570	0.23992	196.111	23.17	0.22	0.00	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	191.78520		0.19179	234.87920	0.23488	191.785	23.23	0.21	0.00	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	96.31610		0.09632	122.72530	0.12273	96.316	24.84	0.12	0.00	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	91.45360		0.09145	116.81290	0.11681	91.454	24.96	0.11	0.00	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	86.22310		0.08622	110.43050	0.11043	86.223	25.10	0.11	0.00	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	84.96720		0.08497	108.89520	0.10890	84.967	25.14	0.10	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	62.30530		0.06231	80.94910	0.08095	62.305	25.89	0.08	0.00	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	49.45400		0.04945	63.02400	0.06302	49.454	26.86	0.06	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.62740		15.62740	15.76160	15.76160			20.42	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	413.79870		0.41380	486.28600	0.48629	413.799	21.27	0.40	0.00	0.00	0	10,000.00

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 24/06/2016	Any day expiry			15.65840	15.65840					0	0.00
\$ / R	15.17	Put	On 24/06/2016	Any day expiry	382.81880	0.38282	351.95010	0.35195	382.819	19.84	0.35	0.00	0	7,900.00
\$ / R	16.64	Call	On 24/06/2016	Any day expiry	318.55210	0.31855	374.77770	0.37478	318.552	22.37	0.31	0.00	0	7,900.00
\$ / R			On 28/06/2016	Any day expiry	15.67080	15.67080	15.80520	15.80520		20.47	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	4.19440	0.00419	4.23290	0.00423	4.194	23.56	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	40.78060	0.04078	37.80840	0.03781	40.781	19.74	0.06	0.00	0	150.00
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	339.27810	0.33928	396.42050	0.39642	339.278	22.28	0.32	0.00	0	250.00
\$ / R	17.04	Call	On 28/06/2016	Any day expiry	257.50940	0.25751	304.28040	0.30428	257.509	23.11	0.25	0.00	0	150.00
\$ / R			On 26/07/2016	Any day expiry	15.75820	15.75820	15.89290	15.89290		20.61	0.00	0.00	0	0.00
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	1,300.47410	1.30047	1,227.39360	1.22739	1,300.474	22.03	0.64	0.00	0	7,229.00
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	190.44020	0.19044	222.87190	0.22287	190.440	24.63	0.17	0.00	0	7,229.00
\$ / R			On 27/07/2016	Any day expiry	15.76130	15.76130	15.89600	15.89600		20.63	0.00	0.00	0	2,110.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	6.62050	0.00662	6.65310	0.00665	6.620	22.10	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	56.72760	0.05673	51.54630	0.05155	56.728	19.10	0.07	0.00	0	150.00
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	346.35600	0.34636	395.95530	0.39596	346.356	22.99	0.29	0.00	0	250.00
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	290.90400	0.29090	335.35930	0.33536	290.904	23.53	0.25	0.00	0	150.00
\$ / R			On 11/08/2016	Any day expiry	15.80810	15.80810	15.94300	15.94300		20.67	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	14.66030	0.01466	13.18230	0.01318	14.660	18.31	0.02	0.00	0	2,000.00
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	923.08750	0.92309	1,014.97690	1.01498	923.088	20.29	0.58	0.00	0	2,000.00
\$ / R			On 15/08/2016	Any day expiry	15.82060	15.82060	15.95550	15.95550		20.64	0.00	0.00	0	105.00
\$ / R			On 17/08/2016	Any day expiry	15.82690	15.82690	15.96180	15.96180		20.73	0.00	0.00	0	0.00
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	819.43230	0.81943	768.41760	0.76842	819.432	20.72	0.48	0.00	0	5,000.00
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	370.85160	0.37085	417.83080	0.41783	370.852	23.25	0.28	0.00	0	5,000.00
\$ / R			On 26/08/2016	Any day expiry	15.85500	15.85500	15.99000	15.99000		20.74	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	8.70290	0.00870	8.81810	0.00882	8.703	20.86	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	68.33800	0.06834	60.23080	0.06023	68.338	18.39	0.08	0.00	0	150.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	345.74710	0.34575	390.04320	0.39004	345.747	23.63	0.26	0.00	0	250.00
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	309.79650	0.30980	350.42520	0.35043	309.797	23.94	0.23	0.00	0	150.00
\$ / R			On 06/09/2016	Any day expiry	15.88930	15.88930	16.02440	16.02440		20.73	0.00	0.00	0	0.00
\$ / R			On 08/09/2016	Any day expiry	15.89560	15.89560	16.03070	16.03070		20.74	0.00	0.00	0	0.00
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	112.48610	0.11249	103.48550	0.10349	112.486	18.51	0.11	0.00	0	48,990.00
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	460.51200	0.46051	511.72440	0.51172	460.512	22.89	0.32	0.00	0	48,990.00
\$ / R			On 09/09/2016	Any day expiry	15.89870	15.89870	16.03380	16.03380		20.75	0.00	0.00	0	0.00
\$ / R			On 13/09/2016	Any day expiry	15.91120	15.91120	16.04640	16.04640		20.72	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	422.76180	0.42276	396.48690	0.39649	422.762	19.53	0.30	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	258.37820	0.25838	290.92830	0.29093	258.378	24.79	0.19	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry	15.91740	15.91740	16.05260	16.05260		20.73	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	15.92990	15.92990	16.06520	16.06520		20.77	0.00	2,039,027.20	128	162,486.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	51.13960	0.05114	47.41840	0.04742	51.140	17.76	0.06	0.00	0	405.00
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	106.90540	0.10691	98.84330	0.09884	106.905	18.35	0.11	0.00	0	2,800.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	285.04690	0.28505	266.44120	0.26644	285.047	19.27	0.22	0.00	0	73,000.00
\$ / R	14.70	Put	On 19/09/2016	Foreign Exchange Future	344.85790	0.34486	322.70090	0.32270	344.858	19.38	0.25	0.00	0	2,800.00
\$ / R	16.27	Call	On 19/09/2016	Foreign Exchange Future	780.34990	0.78035	854.93090	0.85493	780.350	21.23	0.47	0.00	0	21,500.00
\$ / R	16.51	Call	On 19/09/2016	Foreign Exchange Future	700.72060	0.70072	769.85400	0.76985	700.721	21.58	0.43	0.00	0	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	655.27420	0.65527	721.12660	0.72113	655.274	21.80	0.41	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	456.87940	0.45688	505.75820	0.50576	456.879	23.12	0.31	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	419.05990	0.41906	465.62860	0.46563	419.060	23.40	0.28	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	204.13610	0.20414	227.42370	0.22742	204.136	26.17	0.15	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.95800	15.95800	16.09330	16.09330		20.77	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.46220	0.01246	13.57130	0.01357	12.462	20.24	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	84.85870	0.08486	79.40750	0.07941	84.859	18.12	0.09	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	356.69590	0.35670	396.60170	0.39660	356.696	24.07	0.24	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	334.32070	0.33432	372.13270	0.37213	334.321	24.28	0.23	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.04780	16.04780	16.18410	16.18410		20.83	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	16.59430	0.01659	16.28880	0.01629	16.594	19.98	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	102.87240	0.10287	94.50610	0.09451	102.872	18.19	0.09	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	360.50140	0.36050	397.23110	0.39723	360.501	24.51	0.23	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	350.40970	0.35041	386.24090	0.38624	350.410	24.61	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.15390	16.15390	16.29120	16.29120		20.84	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	19.64810	0.01965	19.09710	0.01910	19.648	19.41	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	118.63770	0.11864	109.86290	0.10986	118.638	18.07	0.10	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	365.91950	0.36592	399.84150	0.39984	365.919	25.02	0.21	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.20530	16.20530	16.34320	16.34320		20.87	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.22140	16.22140	16.35950	16.35950		20.86	0.00	32,442,800.00	2,000	43,929.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	20.47870	0.02048	19.96510	0.01997	20.479	18.95	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	85.87580	0.08588	77.99710	0.07800	85.876	17.55	0.07	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	103.38490	0.10338	94.18130	0.09418	103.385	17.73	0.09	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	126.56260	0.12656	115.67940	0.11568	126.563	17.95	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	162.74890	0.16275	149.38310	0.14938	162.749	18.24	0.12	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	368.38920	0.36839	346.79320	0.34679	368.389	19.24	0.22	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	407.80180	0.40780	384.25340	0.38425	407.802	19.31	0.24	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	430.11000	0.43011	405.47250	0.40547	430.110	19.34	0.25	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	463.30460	0.46330	437.07670	0.43708	463.305	19.39	0.26	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	501.63650	0.50164	473.61340	0.47361	501.637	19.44	0.28	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	527.02700	0.52703	497.83290	0.49783	527.027	19.47	0.29	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	534.42550	0.53443	504.89410	0.50489	534.426	19.48	0.29	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	613.75580	0.61376	578.91130	0.57891	613.756	19.62	0.32	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	618.17580	0.61818	582.77390	0.58277	618.176	19.63	0.32	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,526.81320	1.52681	1,624.33500	1.62434	1,526.813	19.87	0.65	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	753.78600	0.75379	711.22380	0.71122	753.786	19.99	0.36	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	788.63130	0.78863	744.68380	0.74468	788.631	20.08	0.37	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	908.74460	0.90874	860.23070	0.86023	908.745	20.36	0.41	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,019.94490	1.01994	967.48790	0.96749	1,019.945	20.61	0.43	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,137.14090	1.13714	1,080.80090	1.08080	1,137.141	20.86	0.46	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,303.97130	1.30397	1,242.71840	1.24272	1,303.971	21.18	0.50	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,342.38310	1.34238	1,280.01280	1.28001	1,342.383	21.26	0.51	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,447.07890	1.44708	1,381.78150	1.38178	1,447.079	21.45	0.53	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	933.21440	0.93321	1,002.99290	1.00299	933.214	21.63	0.46	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	16.91	Call	908.62750	0.90863	976.84070	0.97684	908.628	21.74	0.45	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	893.63170	0.89363	960.95680	0.96096	893.632	21.80	0.44	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	704.19670	0.70420	759.79970	0.75980	704.197	22.77	0.36	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	626.00410	0.62600	676.65220	0.67665	626.004	23.25	0.33	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	554.82100	0.55482	600.74280	0.60074	554.821	23.75	0.30	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	486.35290	0.48635	527.51220	0.52751	486.353	24.31	0.26	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	473.71750	0.47372	513.97080	0.51397	473.718	24.43	0.26	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	470.96520	0.47097	511.02690	0.51103	470.965	24.45	0.26	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	450.99960	0.45100	489.61200	0.48961	451.000	24.64	0.25	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	440.90550	0.44091	475.98710	0.47599	440.906	24.83	0.24	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	400.24040	0.40024	431.99460	0.43199	400.240	25.68	0.22	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	396.15990	0.39616	427.57620	0.42758	396.160	25.78	0.22	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	391.37020	0.39137	422.38450	0.42238	391.370	25.89	0.21	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	380.62480	0.38062	410.74210	0.41074	380.625	26.15	0.21	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	371.16360	0.37116	400.48970	0.40049	371.164	26.40	0.20	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	365.57590	0.36558	394.42970	0.39443	365.576	26.55	0.20	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	356.20890	0.35621	384.26680	0.38427	356.209	26.81	0.19	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	352.34880	0.35235	380.07710	0.38008	352.349	26.93	0.19	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	311.42620	0.31143	342.87110	0.34287	311.426	27.67	0.17	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	299.97770	0.29998	330.57380	0.33057	299.978	27.67	0.16	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	274.05540	0.27406	302.68460	0.30268	274.055	27.67	0.15	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	267.90440	0.26790	296.05730	0.29606	267.904	27.67	0.15	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.49590	16.49590	16.63580	16.63580		21.00	0.00	0.00	0	3,786.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	681.45550	0.68146	645.27700	0.64528	681.456	19.60	0.30	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	736.86780	0.73687	698.69730	0.69870	736.868	19.70	0.32	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	893.21680	0.89322	849.78270	0.84978	893.217	19.96	0.36	19,351,612.68	3,390	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	914.01590	0.91402	868.62030	0.86862	914.016	20.01	0.37	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,508.81140	1.50881	1,445.53150	1.44553	1,508.811	21.29	0.49	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	799.46620	0.79947	852.50050	0.85250	799.466	23.30	0.35	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	797.43140	0.79743	850.35350	0.85035	797.431	23.31	0.35	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	693.88790	0.69389	740.59590	0.74060	693.888	23.97	0.31	8,360,984.81	1,695	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	633.77500	0.63377	676.71620	0.67672	633.775	24.42	0.29	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	446.01040	0.44601	470.15330	0.47015	446.010	27.59	0.20	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.73690	16.73690	16.87660	16.87660		21.46	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.94380	16.94380	17.08420	17.08420		21.76	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.62430	15.62430	15.75840	15.75840		20.30	0.00	93,745.80	6	990.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.92990	15.92990	16.06520	16.06520		20.77	0.00	79,649.50	5	154.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.22140	16.22140	16.35950	16.35950		20.86	0.00	81,107.00	5	6.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.49590	16.49590	16.63580	16.63580		21.00	0.00	0.00	0	0.00
£ / R	On 15/04/2016	Any day expiry			22.03720	22.03720	22.00920	22.00920		19.21	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry			22.09490	22.09490	22.06670	22.06670		18.68	0.00	0.00	0	157.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.30170	22.30170	22.27200	22.27200		20.14	0.00	29,126,020.20	1,306	57,352.00

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 13/06/2016	Foreign Exchange Future	24.30	Call	254.84060		0.25484		278.10200	0.27810	254.841	22.01	0.21	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	53.30780		0.05331		67.25730	0.06726	53.308	22.99	0.06	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.70240		22.70240		22.67120	22.67120		20.48	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	580.00500		0.58001		618.67420	0.61867	580.005	20.23	0.28	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	411.58540		0.41159		430.44550	0.43045	411.585	22.98	0.22	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.75340		22.75340		22.72210	22.72210		20.82	0.00	0.00	0	1,417.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.19150		23.19150		23.16110	23.16110		21.10	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	152.96370		0.15296		165.27440	0.16527	152.964	20.38	0.08	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,557.14960		1.55715	1,603.28470	1.60328	1,557.150		20.99	0.45	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	649.73860		0.64974	667.17550	0.66718	649.739		23.39	0.26	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.61080		23.61080		23.58180	23.58180		21.28	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			23.78960		23.78960		23.75990	23.75990		20.67	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.98520		23.98520		23.95610	23.95610			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13813		0.13813		0.14034	0.14034		21.60	0.00	0.00	0	5,827.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14130		0.14130		0.14356	0.14356		20.88	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14442		0.14442		0.14675	0.14675		20.76	0.00	0.00	0	6,341.00
€ / R	On 15/04/2016	Any day expiry			17.28640		17.28640		17.38510	17.38510		21.37	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.32840		17.32840		17.42660	17.42660		21.07	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			17.33770		17.33770		17.43660	17.43660		21.06	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			17.34320		17.34320		17.44150	17.44150		21.08	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.44690		17.44690		17.54530	17.54530		20.62	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.45490		17.45490		17.55340	17.55340		20.65	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.52340		17.52340		17.62190	17.62190		20.91	0.00	21,483,688.40	1,226	82,739.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	14.81390		0.01481	15.02930	0.01503	14.814		23.23	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,685.22800		1.68523	1,790.24190	1.79024	1,685.228		20.03	0.86	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	277.56990		0.27757	281.66530	0.28167	277.570		20.13	0.27	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	414.37810		0.41438	413.16480	0.41316	414.378		20.45	0.36	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	826.50280		0.82650	808.37000	0.80837	826.503		21.32	0.54	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	133.95050		0.13395	168.83150	0.16883	133.950		24.24	0.14	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.92630		17.92630		18.02620	18.02620		21.14	0.00	0.00	0	6,028.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.31960		18.31960		18.42370	18.42370		21.02	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	454.30960		0.45431	447.76110	0.44776	454.310		19.91	0.23	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	619.48020		0.61948	607.97250	0.60797	619.480		20.05	0.29	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	621.29420		0.62129	673.48700	0.67349	621.294		23.49	0.30	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	459.85870		0.45986	502.66240	0.50266	459.859		24.62	0.23	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.69890		18.69890		18.80570	18.80570		21.04	0.00	0.00	0	2,100.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.40319		103.40319		103.54881	103.54881			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.64092		100.64092		100.79973	100.79973			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			99.51506		99.51506		99.67750	99.67750			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.19027		100.19027		100.19665	100.19665			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
1Y STND	On 16/03/2017	Interest Rate Swap	100.25730	100.25730	100.26005	100.26005					0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	100.03989	100.03989	100.04813	100.04813					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.74932	100.74932	100.76148	100.76148					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	100.24087	100.24087	100.26519	100.26519					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	100.13581	100.13581	100.16455	100.16455					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	101.30789	101.30789	101.37844	101.37844					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	100.84308	100.84308	100.92021	100.92021					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	100.34796	100.34796	100.42504	100.42504					0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future	469.49800	469.49800	468.75000	468.75000					0.00	0.00	0	5.00
AL37	On 04/08/2016	Index Future	478.37900	478.37900	477.62700	477.62700					0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future	538.32200	538.32200	537.50200	537.50200					0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	548.50500	548.50500	547.68100	547.68100					0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future	487.91100	487.91100	487.11900	487.11900					0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future	497.14100	497.14100	496.34400	496.34400					0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future	506.75600	506.75600	505.95900	505.95900					0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.78270	11.78270	11.80740	11.80740				16.67	0.00	117,827.00	10	6,951.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.96240	11.96240	11.98710	11.98710				16.89	0.00	2,990,600.00	250	1,170.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	12.13740	12.13740	12.16310	12.16310				16.94	0.00	0.00	0	330.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	12.30520	12.30520	12.33100	12.33100				16.99	0.00	0.00	0	3,996.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	11.87070	11.87070	11.87200	11.87200				16.75	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.10650	12.10650	12.10730	12.10730				17.02	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	16.07510	16.07510	16.18590	16.18590				20.86	0.00	26,331,013.80	1,638	4,723.00
CHF / R	On 19/09/2016	Foreign Exchange Future	16.46960	16.46960	16.58150	16.58150				21.03	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.39100	2.39100	2.40640	2.40640				20.56	0.00	0.00	0	22,550.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.42550	2.42550	2.43780	2.43780				20.98	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.35570	2.35570	2.36850	2.36850				22.12	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.41140	2.41140	2.42460	2.42460				22.43	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	129.25682	129.25682	129.26656	129.26656					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	10.90664	74.83505		10.92284	74.73598				0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	11.00257	76.26641		11.01918	76.16635				0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.09750	73.93297		11.11430	73.83323				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	11.07297	78.51961		11.09433	78.37334				0.00	1,570,392.20	20	7,270.00
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	487.31200	487.31200		486.55500	486.55500				0.00	4,873,120.00	1	480.00
GOVI	On 04/08/2016	GOVI	496.53000	496.53000		495.76900	495.76900				0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	506.13300	506.13300		505.37400	505.37400				0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.01470	2.01470		2.03060	2.03060			19.98	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.05360	2.05360		2.06970	2.06970			20.32	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.09040	2.09040		2.10650	2.10650			20.52	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.12400	2.12400		2.14030	2.14030			20.42	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.59382	123.59382		123.60306	123.60306				0.00	988,750.56	8	4,532.00
I2025	On 04/08/2016	Bond Future	124.70008	124.70008		124.72661	124.72661				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	103.46957	103.46957		103.47718	103.47718				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	128.52632	128.52632		128.53567	128.53567				0.00	9,639,474.00	75	16,932.00
I2038	On 04/08/2016	Bond Future	129.56881	129.56881		129.59731	129.59731				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	128.61227	128.61227		128.62134	128.62134				0.00	10,160,369.33	79	12,687.00
I2046	On 04/08/2016	Bond Future	131.08258	131.08258		131.09371	131.09371				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	137.42388		137.42388		137.43353	137.43353			0.00	7,558,313.40	55	14,861.00
I2050	On 04/08/2016	Bond Future	138.48594		138.48594		138.50623	138.50623			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	237.68100		237.68100		237.76300	237.76300			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future	242.19700		242.19700		242.28500	242.28500			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.89900		246.89900		246.99800	246.99800			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	644.28400		644.28400		644.55700	644.55700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	656.17400		656.17400		656.46200	656.46200			0.00	0.00	0	157.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.25000		92.75000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.36000		92.64000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.57000		92.43000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.63000		92.37000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.74000		92.26000		7.76000	92.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.95000		92.05000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.11000		91.89000		8.12000	91.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.25000		91.75000		8.25000	91.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.37000		91.63000		8.36000	91.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.44000		91.56000		8.44000	91.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	8.51000		91.49000		8.52000	91.48000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15170		0.15170		0.15320	0.15320			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15180		0.15180		0.15280	0.15280			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15110		0.15110		0.15250	0.15250			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.07140		0.07140		0.07280	0.07280			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06620		0.06620		0.06660	0.06660			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.06190		0.06190		0.06240	0.06240			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.59040		10.59040		10.50880	10.50880		18.12	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.75140		10.75140		10.66820	10.66820		18.31	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.90960		10.90960		10.82590	10.82590		18.45	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.39500		1.39500		1.40620	1.40620			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.41010		1.41010		1.42130	1.42130			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.42340		1.42340		1.43490	1.43490			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.43220		1.43220		1.44360	1.44360			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future	1.12150		1.12150		1.11830	1.11830			0.00	0.00	0	4,694.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future	1.12530		1.12530		1.12210	1.12210			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			1.12930		1.12930		1.12620	1.12620			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.38092		111.44489		9.40196	111.29843		11.49	0.00	0.00	0	55,867.00
R186	On 05/05/2016	Bond Future	8.75	Call	273.65000		0.27365	311.41000	0.31141	273.650	273.650	11.25	0.14	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,795.73000		4.79573	4,979.95000	4.97995	4,795.730	4,795.730	11.25	0.86	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,174.59000		4.17459	4,363.73000	4.36373	4,174.590	4,174.590	11.28	0.82	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,204.05000		1.20405	1,246.56000	1.24656	1,204.050	1,204.050	11.41	0.42	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	492.68000		0.49268	604.87000	0.60487	492.680	492.680	11.70	0.21	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	452.24000		0.45224	559.59000	0.55959	452.240	452.240	11.72	0.19	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	368.36000		0.36836	464.56000	0.46456	368.360	368.360	11.76	0.16	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.44735		108.27210	9.46904	108.12423			11.71	0.00	56,409,764.10	521	521.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,526.19000		1.52619	1,623.51000	1.62351	1,526.190	1,526.190	12.00	0.30	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			294.83484		294.83484	294.85767	294.85767				0.00	39,507,868.56	134	2,130.00
R197	On 04/08/2016	Bond Future			294.00112		294.00112	294.02810	294.02810				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			241.61451		241.61451	241.63209	241.63209			9.10	0.00	4,349,061.18	18	43,242.00
R202	On 04/08/2016	Bond Future			242.80439		242.80439	242.82561	242.82561			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			9.23841		94.08985	9.27486	93.91734			9.02	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.31161		95.88946	9.34966	95.71477			8.63	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.38710		93.79279	9.42646	93.61760			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			8.30635		101.16723	8.33449	101.13200			1.95	0.00	0.00	0	53,939.00
R203	On 04/08/2016	Bond Future			8.44677		103.10220	8.48048	103.06756			1.60	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.63505		100.90299	8.67520	100.87073			1.33	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			9.77646		88.90581	9.79747	88.76404				0.00	0.00	0	17,364.00
R2030	On 04/08/2016	Bond Future			9.84621		86.59803	9.86780	86.45460				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			9.91036		87.73320	9.92120	87.65584			15.82	0.00	21,933,300.00	250	9,481.00
R2032	On 04/08/2016	Bond Future			9.97841		89.41119	9.98945	89.33348			15.49	0.00	6,795,250.44	76	76.00
R2032	On 03/11/2016	Bond Future			10.04317		86.96308	10.05419	86.88654			15.63	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			10.01424		92.13620		10.03012	92.01298			0.00	55,465,992.40	602	5,096.00
R2035	On 04/08/2016	Bond Future			10.07966		93.89840		10.09590	93.77401			0.00	14,554,252.00	155	155.00
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			10.05077		88.90156		10.06669	88.77890		17.11	0.00	0.00	0	39,888.00
R2037	On 05/05/2016	Bond Future	9.67	Call	799.37000		0.79937		870.70000	0.87070	799.370	16.97	0.28	0.00	0	500.00
R2037	On 04/08/2016	Bond Future			10.11944		86.34311		10.13573	86.21922		17.60	0.00	19,081,827.31	221	221.00
R2037	On 03/11/2016	Bond Future			10.17992		87.99568		10.19636	87.87203		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			8.67831		101.50999		8.71079	101.43615		3.72	0.00	0.00	0	33,412.00
R204	On 04/08/2016	Bond Future			8.79595		99.41010		8.83168	99.33608		3.47	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			8.91551		101.31260		8.95421	101.24018		3.19	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			10.12602		92.39226		10.14702	92.22079		17.60	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future			10.19540		89.65003		10.21693	89.47648		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			10.13510		89.59216		10.15607	89.42041		18.23	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future			10.20236		86.92167		10.22386	86.74777		18.78	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.26164		88.58537		10.28346	88.41074		18.13	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			10.11729		88.74817		10.13818	88.57389		18.72	0.00	0.00	0	62,502.00
R2048	On 04/08/2016	Bond Future			10.17838		90.44565		10.19979	90.26907		18.38	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.23903		87.73748		10.26076	87.56022		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			8.85666		97.33720		8.88867	97.24150		5.24	0.00	0.00	0	43,093.00
R207	On 05/05/2016	Bond Future	7.56	Call	3.35000		0.00335		4.77000	0.00477	3.350	5.06	0.01	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.95769		95.55442		8.99200	95.45808		5.02	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			9.10988		95.75242		9.14690	95.66165		4.51	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,338.88000		1.33888		1,310.17000	1.31017	1,338.880	4.46	0.46	0.00	0	62.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.97278		92.07906		9.00951	91.94393		6.94	0.00	0.00	0	46,623.00
R208	On 04/08/2016	Bond Future			9.05576		93.84019		9.09454	93.70364		6.54	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 03/11/2016	Bond Future			9.13612		92.23304		9.17666	92.09665		6.47	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			9.94188		68.92594		9.95769	68.82443		18.18	0.00	2,963,815.42	43	29,682.00
R209	On 05/05/2016	Bond Future	8.25	Call	2.08000		0.00208		3.76000	0.00376	2.080	17.70	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	94.91000		0.09491		119.91000	0.11991	94.910	17.70	0.06	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.00188		70.24427		10.01802	70.14170		17.87	0.00	13,346,411.30	190	190.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,853.34000		1.85334		1,868.41000	1.86841	1,853.340	17.68	0.38	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,140.53000		5.14053		5,119.53000	5.11953	5,140.530	18.37	0.71	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			10.05865		68.43765		10.07493	68.33521		18.08	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			181.25590		181.25590		181.26962	181.26962			0.00	20,481,916.70	113	1,441.00
R210	On 04/08/2016	Bond Future			184.73744		184.73744		184.75383	184.75383			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			137.63015		137.63015		137.58791	137.58791			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.51403		138.51403		138.49420	138.49420			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			143.04859		143.04859		143.05981	143.05981			0.00	41,484,091.10	290	3,488.00
R212	On 04/08/2016	Bond Future			143.86474		143.86474		143.90154	143.90154			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			9.80265		79.68396		9.82355	79.54830		15.67	0.00	17,769,523.08	223	47,458.00
R213	On 04/08/2016	Bond Future			9.86397		81.20801		9.88539	81.07076		15.35	0.00	18,840,258.32	232	232.00
R213	On 03/11/2016	Bond Future			9.92526		79.21087		9.94699	79.07337		15.49	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			10.04612		69.05073		10.06697	68.91317		18.88	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future			10.10437		70.37144		10.12571	70.23207		18.55	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	282.17000		0.28217		293.03000	0.29303	282.170	18.08	0.09	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	9.30	Call	1,086.97000		1.08697	1,098.33000	1.09833	1,086.970	18.10	0.25	0.00	0	1,300.00	
R214	On 04/08/2016	Bond Future	10.30	Call	3,733.06000		3.73306	3,710.28000	3.71028	3,733.060	18.59	0.59	0.00	0	5,800.00	
R214	On 04/08/2016	Bond Future	11.30	Call	7,851.23000		7.85123	7,774.05000	7.77405	7,851.230	19.41	0.84	0.00	0	5,800.00	
R214	On 03/11/2016	Bond Future			10.16217		68.42054	10.18381	68.28057		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			27,367.08000		27,367.08000	27,553.90000	27,553.90000			0.00	0.00	0	0.00	
RAIN	On 19/09/2016	Foreign Exchange Future			27,912.55000		27,912.55000	28,092.03000	28,092.03000			0.00	0.00	0	0.00	
SGD / R	On 13/06/2016	Foreign Exchange Future			11.42750		11.42750	11.49370	11.49370		17.75	0.00	0.00	0	0.00	
SGD / R	On 19/09/2016	Foreign Exchange Future			11.63430		11.63430	11.69760	11.69760		18.01	0.00	0.00	0	0.00	
TRY / R	On 13/06/2016	Foreign Exchange Future			5.35000		5.35000	5.35920	5.35920		16.15	0.00	0.00	0	0.00	
TRY / R	On 19/09/2016	Foreign Exchange Future			5.31960		5.31960	5.32570	5.32570		16.32	0.00	0.00	0	0.00	
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.31670		1.31670	1.31720	1.31720			0.00	0.00	0	0.00	
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.25940		1.25940	1.26620	1.26620			0.00	0.00	0	0.00	
Total for Derivatives :													780,940,742.99	32,293	3 566 377.00	
Grand Total:													780,940,742.99	32,293	3 566 377.00	