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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/02/2016

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 25/02/2016	Any day expiry	15.58090	15.58090		15.69810	15.69810		22.00	0.00	3,895,225.00	250	0.00
\$ / R	On 26/02/2016	Any day expiry	15.58970	15.58970		15.69810	15.69810		22.06	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry	15.58970	15.58970		15.70390	15.70390		17.09	0.00	0.00	0	306.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	0.07190	0.00007	0.13980	0.00014	0.072	33.07	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	991.53220	0.99153	1,105.89170	1.10589	991.532	27.79	0.99	0	100.00
\$ / R	On 29/02/2016	Any day expiry	16.16	Call	13.70460	0.01370	35.48460	0.03548	13.705	24.01	0.08	0	5,000.00
\$ / R	On 01/03/2016	Any day expiry			15.58390	15.58390	15.70670	15.70670		17.39	0.00	0	0.00
\$ / R	On 01/03/2016	Any day expiry	15.20	Put	30.95150	0.03095	27.47700	0.02748	30.952	21.07	0.15	93,030,120.00	40,000
\$ / R	On 01/03/2016	Any day expiry	16.26	Call	12.40760	0.01241	28.48350	0.02848	12.408	23.85	0.07	0	2,500.00
\$ / R	On 02/03/2016	Any day expiry			15.58680	15.58680	15.70960	15.70960		17.59	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	989.48230	0.98948	1,112.19610	1.11220	989.482	23.86	0.98	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	979.62330	0.97962	1,102.26840	1.10227	979.623	23.82	0.98	0	20,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	969.77130	0.96977	1,092.34300	1.09234	969.771	23.78	0.98	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.86	Call	56.84590	0.05685	113.23640	0.11324	56.846	19.53	0.25	0	2,000.00
\$ / R	On 03/03/2016	Any day expiry			15.58980	15.58980	15.71250	15.71250		17.71	0.00	0	269.00
\$ / R	On 04/03/2016	Any day expiry			15.59270	15.59270	15.71540	15.71540		18.12	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 14/03/2016	Foreign Exchange Future	14.80	Put	22.39320	0.02239	26.44830	0.02645	22.393	17.56	0.08	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	47.31090	0.04731	45.37640	0.04538	47.311	17.75	0.15	0.00	0	41,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	48.96470	0.04896	46.83670	0.04684	48.965	17.76	0.15	0.00	0	5,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	54.18970	0.05419	51.43770	0.05144	54.190	17.78	0.16	0.00	0	3,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.13	Put	72.40460	0.07240	67.33960	0.06734	72.405	17.87	0.20	0.00	0	30,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	511.81810	0.51182	627.36860	0.62737	511.818	17.93	0.76	0.00	0	500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	461.52870	0.46153	574.34380	0.57434	461.529	18.00	0.72	0.00	0	38,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	173.18890	0.17319	154.00100	0.15400	173.189	18.16	0.38	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Call	316.96130	0.31696	417.64460	0.41764	316.961	18.21	0.59	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	284.70560	0.28471	381.49630	0.38150	284.706	18.27	0.55	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	279.55290	0.27955	375.66970	0.37567	279.553	18.27	0.54	0.00	0	5,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	269.43650	0.26944	364.18370	0.36418	269.437	18.29	0.53	0.00	0	3,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	264.47260	0.26447	358.52730	0.35853	264.473	18.30	0.52	0.00	0	12,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	297.76910	0.29777	259.78370	0.25978	297.769	18.53	0.54	0.00	0	16,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	200.29510	0.20030	280.49350	0.28049	200.295	18.65	0.43	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	164.84530	0.16485	237.67260	0.23767	164.845	18.88	0.37	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	392.44530	0.39245	342.37260	0.34237	392.445	18.88	0.63	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	121.48140	0.12148	183.33400	0.18333	121.481	19.22	0.30	949,422.54	201	750.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	499.08140	0.49908	438.03400	0.43803	499.081	19.22	0.70	0.00	0	502.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	79.12540	0.07913	127.27510	0.12728	79.125	19.68	0.21	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	57.86980	0.05787	97.47280	0.09747	57.870	20.00	0.16	0.00	0	2,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	872.54040	0.87254	783.28930	0.78329	872.540	20.25	0.87	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	39.97670	0.03998	71.15340	0.07115	39.977	20.36	0.12	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	35.52570	0.03553	64.36560	0.06437	35.526	20.47	0.11	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	21.96010	0.02196	40.93860	0.04094	21.960	20.91	0.07	0.00	0	35,701.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,149.56010	1.14956	1,045.63860	1.04564	1,149.560	20.91	0.93	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,244.78810	1.24479	1,137.03260	1.13703	1,244.788	21.13	0.94	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,292.79220	1.29279	1,183.36710	1.18337	1,292.792	21.24	0.95	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	11.84960	0.01185	22.43300	0.02243	11.850	21.46	0.04	0.00	0	31,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,389.44960	1.38945	1,277.13300	1.27713	1,389.450	21.46	0.96	0.00	0	201.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	7.69110	0.00769	14.21820	0.01422	7.691	21.92	0.03	0.00	0	12,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	5.08800	0.00509	8.20350	0.00820	5.088	22.97	0.02	0.00	0	20,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	1.42380	0.00142	2.34120	0.00234	1.424	26.74	0.00	0.00	0	12,500.00	
\$ / R	On 15/03/2016	Any day expiry			15.62540	15.62540	15.74830	15.74830		18.53	0.00	0.00	0	350.00	
\$ / R	On 16/03/2016	Any day expiry			15.62840	15.62840	15.75130	15.75130		18.64	0.00	0.00	0	0.00	
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	0.67110	0.00067	0.55490	0.00055	0.671	24.34	0.00	0.00	0	17,991.00	
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,019.30340	1.01930	1,140.94580	1.14095	1,019.303	19.10	0.93	0.00	0	17,991.00	
\$ / R	On 23/03/2016	Any day expiry			15.64920	15.64920	15.77220	15.77220		18.67	0.00	0.00	0	0.00	
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	2.35420	0.00235	2.08700	0.00209	2.354	20.84	0.01	0.00	0	19,744.00	
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	755.07500	0.75507	871.00130	0.87100	755.075	18.14	0.82	0.00	0	19,744.00	
\$ / R	On 29/03/2016	Any day expiry			15.66710	15.66710	15.79020	15.79020		18.53	0.00	0.00	0	140.00	
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.05720	0.00006	0.07820	0.00008	0.057	26.73	0.00	0.00	0	250.00	
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	2.04550	0.00205	2.72140	0.00272	2.046	20.19	0.01	0.00	0	150.00	
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	585.95380	0.58595	687.86870	0.68787	585.954	18.19	0.70	0.00	0	250.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	236.47260	0.23647	300.59140	0.30059	236.473	19.21	0.39	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.67310	15.67310	15.79640	15.79640		18.72	0.00	0.00	0	359.00
\$ / R	On 04/04/2016	Any day expiry			15.68520	15.68520	15.80890	15.80890		18.63	0.00	0.00	0	140.00
\$ / R	On 05/04/2016	Any day expiry			15.68830	15.68830	15.81210	15.81210		18.68	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	312.24330	0.31224	377.47160	0.37747	312.243	19.03	0.44	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.69130	15.69130	15.81520	15.81520		18.72	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.69430	15.69430	15.81830	15.81830		18.76	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	212.80270	0.21280	261.00210	0.26100	212.803	19.84	0.32	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.70650	15.70650	15.83080	15.83080		18.67	0.00	0.00	0	100.00
\$ / R	On 15/04/2016	Any day expiry			15.71860	15.71860	15.84330	15.84330		18.89	0.00	0.00	0	2,267.00
\$ / R	On 18/04/2016	Any day expiry			15.72770	15.72770	15.85270	15.85270		18.77	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	20.51980	0.02052	17.08710	0.01709	20.520	18.59	0.04	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	607.49220	0.60749	688.60200	0.68860	607.492	18.44	0.62	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	106.65000	0.10665	128.55500	0.12855	106.650	21.35	0.16	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			15.73380	15.73380	15.85900	15.85900		18.84	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			15.74900	15.74900	15.87460	15.87460		18.78	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	172.00690	0.17201	201.27260	0.20127	172.007	20.76	0.23	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			15.75200	15.75200	15.87770	15.87770		18.81	0.00	0.00	0	180.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.65360	0.00065	0.65250	0.00065	0.654	24.11	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	12.95700	0.01296	11.32320	0.01132	12.957	19.83	0.03	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	526.82640	0.52683	597.54640	0.59755	526.826	18.72	0.55	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	292.29420	0.29229	337.02030	0.33702	292.294	19.81	0.35	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	198.36060	0.19836	231.72520	0.23173	198.361	20.55	0.26	0.00	0	10,000.00
\$ / R	On 29/04/2016	Any day expiry			15.76120	15.76120	15.88670	15.88670		18.93	0.00	0.00	0	500.00
\$ / R	On 04/05/2016	Any day expiry			15.77640	15.77640	15.90160	15.90160		18.87	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			15.79470	15.79470	15.91940	15.91940		18.86	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	62.43980	0.06244	53.22470	0.05322	62.440	17.89	0.10	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	679.58230	0.67958	759.24800	0.75925	679.582	18.55	0.60	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.80380	15.80380	15.92840	15.92840		18.93	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			15.81300	15.81300	15.93730	15.93730		18.86	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry			15.81600	15.81600	15.94030	15.94030		18.88	0.00	0.00	0	100.00
\$ / R	On 19/05/2016	Any day expiry			15.82210	15.82210	15.94620	15.94620		18.99	0.00	0.00	0	0.00
\$ / R	On 19/05/2016	Any day expiry	15.70	Call	630.66210	0.63066	705.89700	0.70590	630.662	18.82	0.55	0.00	0	5,000.00
\$ / R	On 23/05/2016	Any day expiry			15.83430	15.83430	15.95820	15.95820		18.95	0.00	0.00	0	0.00
\$ / R	On 23/05/2016	Any day expiry	15.36	Call	830.23930	0.83024	916.86510	0.91687	830.239	18.39	0.65	0.00	0	5,000.00
\$ / R	On 27/05/2016	Any day expiry			15.84650	15.84650	15.97020	15.97020		19.02	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	2.76270	0.00276	2.80770	0.00281	2.763	23.08	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	26.22270	0.02622	24.03670	0.02404	26.223	18.92	0.04	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	492.40940	0.49241	554.20560	0.55421	492.409	19.49	0.45	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	324.97420	0.32497	371.05060	0.37105	324.974	20.47	0.32	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.85870	15.85870	15.98270	15.98270		19.03	0.00	0.00	0	338.00
\$ / R	On 06/06/2016	Any day expiry			15.87740	15.87740	16.00150	16.00150		19.04	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.76830	0.00477	4.69520	0.00470	4.768	21.12	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	848.28540	0.84829	931.73980	0.93174	848.285	18.50	0.63	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 08/06/2016	Any day expiry		15.88370	15.88370		16.00770	16.00770		19.08	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	152.83300	0.15283	135.37810	0.13538	152.833	17.99	0.18	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	691.38140	0.69138	765.18240	0.76518	691.381	18.94	0.55	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry		15.88680	15.88680		16.01080	16.01080		19.16	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		15.89940	15.89940		16.02330	16.02330		19.06	0.00	196,898,169.60	12,384	213,642.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.13200	0.00513	5.04600	0.00505	5.132	20.94	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	12.17820	0.01218	10.62730	0.01063	12.178	18.94	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	14.28800	0.01429	12.49020	0.01249	14.288	18.87	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	20.15660	0.02016	17.68850	0.01769	20.157	18.72	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,432.26380	2.43226	2,552.29720	2.55230	2,432.264	18.49	0.95	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	32.86380	0.03286	28.99720	0.02900	32.864	18.49	0.05	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	34.44930	0.03445	30.41240	0.03041	34.449	18.47	0.05	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	91.08710	0.09109	81.32860	0.08133	91.087	17.95	0.11	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	97.36170	0.09736	87.00050	0.08700	97.362	17.92	0.12	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	138.77000	0.13877	122.57270	0.12257	138.770	17.94	0.16	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	193.47680	0.19348	172.36180	0.17236	193.477	18.02	0.21	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	219.16050	0.21916	195.87420	0.19587	219.160	18.05	0.23	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,210.75950	1.21076	1,309.55610	1.30956	1,210.759	18.07	0.75	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	253.02080	0.25302	226.98510	0.22699	253.021	18.08	0.26	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,161.41600	1.16142	1,258.56970	1.25857	1,161.416	18.09	0.74	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	262.01600	0.26202	235.26970	0.23527	262.016	18.09	0.26	0.00	0	15,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	660.16650	0.66017	730.52380	0.73052	660.166	19.06	0.52	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	619.04560	0.61905	685.17730	0.68518	619.046	19.22	0.50	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	719.64560	0.71965	661.87730	0.66188	719.646	19.22	0.50	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	580.27790	0.58028	643.65500	0.64365	580.278	19.39	0.47	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	825.09280	0.82509	762.67370	0.76267	825.093	19.50	0.54	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	533.24730	0.53325	593.13010	0.59313	533.247	19.59	0.44	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	883.51660	0.88352	818.71150	0.81871	883.517	19.64	0.56	0.00	0	5,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,047.49160	1.04749	976.60500	0.97660	1,047.492	20.03	0.61	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	438.17780	0.43818	490.46110	0.49046	438.178	20.08	0.38	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,155.55940	1.15556	1,081.10220	1.08110	1,155.559	20.27	0.64	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	337.73700	0.33774	380.62410	0.38062	337.737	20.75	0.31	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	333.41110	0.33341	375.88250	0.37588	333.411	20.79	0.31	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	322.85070	0.32285	364.29360	0.36429	322.851	20.87	0.30	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	310.63650	0.31064	350.87640	0.35088	310.637	20.98	0.29	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	304.71290	0.30471	344.36310	0.34436	304.713	21.03	0.28	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	169.37790	0.16938	194.94120	0.19494	169.378	22.47	0.17	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	161.89130	0.16189	186.53840	0.18654	161.891	22.57	0.16	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	151.81130	0.15181	175.20400	0.17520	151.811	22.72	0.16	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	115.62040	0.11562	134.31850	0.13432	115.620	23.35	0.12	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry		15.93380	15.93380		16.05770	16.05770		19.19	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	337.44810	0.33745	304.59230	0.30459	337.448	18.26	0.30	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	453.48780	0.45349	504.27540	0.50428	453.488	20.27	0.38	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry		15.94630	15.94630		16.07020	16.07020		19.30	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.77190	0.00477	4.72850	0.00473	4.772	21.58	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	36.03080	0.03603	33.07000	0.03307	36.031	17.92	0.05	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	474.59240	0.47459	525.80290	0.52580	474.592	20.21	0.39	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	369.62230	0.36962	412.13360	0.41213	369.622	20.89	0.31	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.03400	16.03400	16.15770	16.15770		19.31	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,157.43750	1.15744	1,087.37580	1.08738	1,157.438	20.12	0.58	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	262.57390	0.26257	292.32200	0.29232	262.574	22.48	0.21	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.03710	16.03710	16.16080	16.16080		19.39	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.51160	0.00651	6.28640	0.00629	6.512	20.53	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	43.44180	0.04344	39.79900	0.03980	43.442	17.23	0.05	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	453.59430	0.45359	497.41570	0.49742	453.594	20.94	0.34	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	386.59400	0.38659	425.47650	0.42548	386.594	21.46	0.30	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.08400	16.08400	16.20770	16.20770		19.37	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	12.54330	0.01254	12.02910	0.01203	12.543	17.06	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,110.07320	1.11007	1,187.08590	1.18709	1,110.073	18.64	0.64	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			16.09660	16.09660	16.22020	16.22020		19.41	0.00	0.00	0	105.00
\$ / R	On 26/08/2016	Any day expiry			16.13100	16.13100	16.25450	16.25450		19.44	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.30690	0.00831	8.00600	0.00801	8.307	19.69	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	51.14620	0.05115	42.39280	0.04239	51.146	16.75	0.06	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	434.85230	0.43485	473.37200	0.47337	434.852	21.71	0.30	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	392.24170	0.39224	429.64070	0.42964	392.242	22.02	0.27	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.16630	16.16630	16.29050	16.29050		19.41	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.17280	16.17280	16.29700	16.29700		19.49	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	86.66750	0.08667	71.18540	0.07119	86.668	16.97	0.09	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	561.27500	0.56127	606.59220	0.60659	561.275	21.04	0.36	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.17610	16.17610	16.30030	16.30030		19.50	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.18910	16.18910	16.31340	16.31340		19.49	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	361.36930	0.36137	328.72070	0.32872	361.369	18.24	0.26	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	323.08930	0.32309	353.72790	0.35373	323.089	22.89	0.22	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.19570	16.19570	16.31990	16.31990		19.57	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.20880	16.20880	16.33300	16.33300		19.50	0.00	729,396.00	45	142,817.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	37.77750	0.03778	30.36150	0.03036	37.778	16.35	0.04	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	238.22180	0.23822	211.00350	0.21100	238.222	17.95	0.19	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	834.61910	0.83462	893.73870	0.89374	834.619	19.91	0.48	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	552.32090	0.55232	596.02500	0.59602	552.321	21.30	0.35	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	509.84530	0.50985	551.02960	0.55103	509.845	21.60	0.32	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	247.65020	0.24765	269.28280	0.26928	247.650	23.95	0.17	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.23820	16.23820	16.36250	16.36250		19.72	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.61810	0.01262	11.37770	0.01138	12.618	19.55	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	67.65330	0.06765	53.60360	0.05360	67.653	16.92	0.07	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	435.82340	0.43582	471.50060	0.47150	435.823	22.32	0.28	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	409.11510	0.40912	443.29550	0.44330	409.115	22.51	0.26	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.32970	16.32970	16.45410	16.45410		19.86	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	14.36390	0.01436	13.81370	0.01381	14.364	19.02	0.02	0.00	0	250.00

Contract Details				Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	79.35250	0.07935	63.94660	0.06395	79.353	16.92	0.07	0.00	0	150.00			
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	430.44830	0.43045	464.05410	0.46405	430.448	22.83	0.26	0.00	0	250.00			
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	418.52910	0.41853	451.50730	0.45151	418.529	22.92	0.25	0.00	0	150.00			
\$ / R	On 28/11/2016	Any day expiry			16.43760	16.43760	16.56200	16.56200		19.92	0.00	0.00	0	0.00			
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	15.71970	0.01572	15.53310	0.01553	15.720	18.40	0.02	0.00	0	250.00			
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	90.80350	0.09080	73.85930	0.07386	90.804	16.84	0.08	0.00	0	150.00			
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	427.94690	0.42795	458.76240	0.45876	427.947	23.43	0.24	0.00	0	400.00			
\$ / R	On 14/12/2016	Any day expiry			16.49170	16.49170	16.61710	16.61710		19.92	0.00	0.00	0	251.00			
\$ / R	On 19/12/2016	Foreign Exchange Future			16.50870	16.50870	16.63430	16.63430		19.92	0.00	52,827,840.00	3,200	36,853.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	16.45080	0.01645	16.54890	0.01655	16.451	18.05	0.02	0.00	0	250.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	59.41150	0.05941	46.19500	0.04620	59.411	16.12	0.06	0.00	0	725.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	73.35490	0.07335	58.20680	0.05821	73.355	16.32	0.07	0.00	0	6,600.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	92.20760	0.09221	74.72200	0.07472	92.208	16.56	0.08	0.00	0	150.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	347.46510	0.34747	312.94860	0.31295	347.465	18.29	0.21	0.00	0	5,700.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	430.91810	0.43092	395.86650	0.39587	430.918	18.42	0.24	0.00	0	100.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	453.62440	0.45362	417.58520	0.41759	453.624	18.45	0.25	0.00	0	1,700.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	460.24750	0.46025	423.92630	0.42393	460.248	18.46	0.26	0.00	0	27,368.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	529.86390	0.52986	490.72060	0.49072	529.864	18.54	0.28	0.00	0	6,985.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	533.50550	0.53351	494.22170	0.49422	533.506	18.55	0.28	0.00	0	3,500.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,714.36260	1.71436	1,797.99850	1.79800	1,714.363	18.63	0.69	0.00	0	86,321.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	649.76330	0.64976	602.51810	0.60252	649.763	18.75	0.32	0.00	0	69,895.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	681.63530	0.68164	0.00000	0.00000	681.635	18.83	0.33	551,142.49	106	1,400.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	792.06400	0.79206	738.35950	0.73836	792.064	19.10	0.37	0.00	0	10,000.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	895.01050	0.89501	838.43360	0.83843	895.011	19.33	0.39	0.00	0	32,800.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,004.15760	1.00416	944.84290	0.94484	1,004.158	19.57	0.42	0.00	0	500.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,160.88270	1.16088	1,098.10830	1.09811	1,160.883	19.88	0.46	0.00	0	1,365.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,197.08740	1.19709	1,133.60130	1.13360	1,197.087	19.95	0.47	0.00	0	725.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,295.94590	1.29595	1,230.61230	1.23061	1,295.946	20.13	0.49	0.00	0	6,600.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,340.26550	1.34027	1,274.02850	1.27403	1,340.265	20.22	0.50	0.00	0	7,500.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	806.71070	0.80671	854.22230	0.85422	806.711	21.36	0.40	0.00	0	3,500.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	718.90550	0.71891	0.00000	0.00000	718.906	21.81	0.36	18,230,750.47	2,800	1,400.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	638.44940	0.63845	678.44300	0.67844	638.449	22.28	0.33	0.00	0	1,700.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	560.75240	0.56075	596.67450	0.59667	560.752	22.82	0.29	0.00	0	17,000.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	546.37810	0.54638	581.53110	0.58153	546.378	22.93	0.28	0.00	0	10,000.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	543.24720	0.54325	578.23200	0.57823	543.247	22.95	0.28	0.00	0	2,310.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	520.50260	0.52050	554.25840	0.55426	520.503	23.13	0.27	0.00	0	83,003.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	506.03480	0.50603	538.99700	0.53900	506.035	23.26	0.27	0.00	0	10,303.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	453.23690	0.45324	479.39220	0.47939	453.237	23.94	0.24	0.00	0	1,365.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	448.44970	0.44845	474.34640	0.47435	448.450	24.02	0.24	0.00	0	150.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	442.82570	0.44283	468.42520	0.46843	442.826	24.13	0.23	0.00	0	250.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	430.20620	0.43021	455.12580	0.45513	430.206	24.37	0.23	0.00	0	725.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	419.08870	0.41909	443.41170	0.44341	419.089	24.60	0.22	0.00	0	600.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	412.51920	0.41252	436.49170	0.43649	412.519	24.74	0.22	0.00	0	6,600.00			
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	401.49660	0.40150	424.87400	0.42487	401.497	24.98	0.21	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 07/03/2016	Any day expiry		17.16550	17.16550		17.29050	17.29050		19.15	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		17.20380	17.20380		17.34440	17.34440		19.92	0.00	44,506,230.60	2,587	59,912.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.03160	0.00003	0.05490	0.00005	0.032	33.81	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.03690	0.00004	0.06580	0.00007	0.037	32.80	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.08780	0.00009	0.14700	0.00015	0.088	28.78	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.14710	0.00015	0.21300	0.00021	0.147	28.22	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	0.72040	0.00072	0.80960	0.00081	0.720	26.44	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,305.41320	2.30541	2,446.01940	2.44602	2,305.413	25.51	0.99	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	1.61320	0.00161	1.61940	0.00162	1.613	25.51	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	1.89050	0.00189	1.85870	0.00186	1.891	25.32	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,839.24370	1.83924	1,979.12650	1.97913	1,839.244	24.04	0.98	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	5.44370	0.00544	4.72650	0.00473	5.444	24.04	0.02	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,272.89890	1.27290	1,412.18410	1.41218	1,272.899	21.51	0.95	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,224.98690	1.22499	1,364.30610	1.36431	1,224.987	21.28	0.94	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,082.72430	1.08272	1,222.18300	1.22218	1,082.724	20.57	0.92	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	943.27000	0.94327	1,082.88200	1.08288	943.270	19.86	0.89	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	475.43340	0.47543	592.76340	0.59276	475.433	19.82	0.67	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry		17.17000	17.17000		17.30060	17.30060		20.16	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry		17.16730	17.16730		17.30730	17.30730		20.33	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry		17.19790	17.19790		17.33970	17.33970		19.98	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry		17.21700	17.21700		17.35890	17.35890		19.77	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry		17.23170	17.23170		17.37380	17.37380		19.82	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry		17.24930	17.24930		17.39160	17.39160		19.53	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry		17.27020	17.27020		17.41250	17.41250		19.54	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future		17.55950	17.55950		17.70310	17.70310		19.76	0.00	5,583,921.00	318	42,030.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	18.68260	0.01868	15.60640	0.01561	18.683	20.31	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,768.89090	1.76889	1,890.97880	1.89098	1,768.891	19.05	0.83	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future		17.96390	17.96390		18.10760	18.10760		19.88	0.00	8,981,950.00	500	9,388.00
€ / R	On 19/12/2016	Foreign Exchange Future		18.36120	18.36120		18.50660	18.50660		20.07	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	449.64830	0.44965	415.32190	0.41532	449.648	18.88	0.23	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	611.49540	0.61150	565.24270	0.56524	611.495	18.97	0.28	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	651.86980	0.65187	687.56930	0.68757	651.870	22.47	0.30	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	488.77350	0.48877	515.49200	0.51549	488.773	23.60	0.24	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap		103.67873	103.67873		103.92843	103.92843			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		100.94578	100.94578		101.22247	101.22247			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.21795	100.21795		100.23253	100.23253			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.28039	100.28039		100.27139	100.27139			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.75380	100.75380		100.76209	100.76209			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		100.29771	100.29771		100.26256	100.26256			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		101.26560	101.26560		101.39150	101.39150			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
5Y STND	On 16/03/2021	Interest Rate Swap	100.81282		100.81282		100.94288	100.94288			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future	469.97700		469.97700		468.84700	468.84700			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future	478.79400		478.79400		477.64300	477.64300			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future	541.45000		541.45000		538.82900	538.82900			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	551.60800		551.60800		548.93800	548.93800			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future	491.06200		491.06200		488.09400	488.09400			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future	500.27500		500.27500		497.25100	497.25100			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future	510.01000		510.01000		506.93300	506.93300			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.23870		11.23870		11.26540	11.26540		13.66	0.00	280,967.50	25	13,863.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.45310	0.00045	0.39280	0.00039	0.453	22.35	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	842.27350	0.84227	868.53750	0.86854	842.274	17.47	0.98	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	16.89640	0.01690	14.74730	0.01475	16.896	14.15	0.10	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	72.93850	0.07294	81.26610	0.08127	72.939	13.86	0.33	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	69.94660	0.06995	77.97040	0.07797	69.947	13.87	0.32	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	1.09430	0.00109	1.27500	0.00128	1.094	20.60	0.01	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.39070		11.39070		11.41600	11.41600		16.47	0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.56590		11.56590		11.59010	11.59010		16.11	0.00	0.00	0	750.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.73890		11.73890		11.76200	11.76200		16.25	0.00	0.00	0	152.00
CAD/ R	On 14/03/2016	Foreign Exchange Future	11.46070		11.46070		11.37640	11.37640		16.74	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	11.66540		11.66540		11.57880	11.57880		16.34	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future	15.75290		15.75290		15.93670	15.93670		20.39	0.00	0.00	0	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future	16.10920		16.10920		16.29800	16.29800		20.45	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future	2.38670		2.38670		2.40380	2.40380		17.62	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.40290		2.40290		2.41810	2.41810		20.40	0.00	0.00	0	22,550.00
DKK / R	On 14/03/2016	Foreign Exchange Future	2.30800		2.30800		2.32640	2.32640		22.07	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.35610		2.35610		2.37470	2.37470		22.41	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	128.44670		128.44670		128.46021	128.46021			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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	10.76219		75.72758		10.85566	75.14817			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.85517		77.16370		10.95184	76.57334			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.94353		74.85697		11.04330	74.25621			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future	10.88256		79.84502		10.98633	79.11786			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	490.12400		490.12400		487.34300	487.34300			0.00	0.00	0	487.00
GOVI	On 04/08/2016	GOVI	499.32000		499.32000		496.48600	496.48600			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	509.03600		509.03600		506.15400	506.15400			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.01050		2.01050		2.02660	2.02660		17.65	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.04660		2.04660		2.06270	2.06270		18.63	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.08570		2.08570		2.10150	2.10150		19.13	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.12210		2.12210		2.13750	2.13750		19.37	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.34922		123.34922		123.36360	123.36360			0.00	0.00	0	4,426.00
I2025	On 04/08/2016	Bond Future	124.44717		124.44717		124.46192	124.46192			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	102.78592		102.78592		102.79781	102.79781			0.00	0.00	0	2,032.00
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	128.78239		128.78239		128.79720	128.79720			0.00	0.00	0	19,557.00
I2038	On 04/08/2016	Bond Future	129.82730		129.82730		129.84258	129.84258			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future	127.48172		127.48172		127.49648	127.49648			0.00	764,890.32	6	12,920.00
I2046	On 04/08/2016	Bond Future	129.90969		129.90969		129.92479	129.92479			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	136.71080		136.71080		136.72596	136.72596			0.00	0.00	0	16,610.00
I2050	On 04/08/2016	Bond Future	137.74655		137.74655		137.76244	137.76244			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	237.09500		237.09500		237.04000	237.04000			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future	241.56200		241.56200		241.50700	241.50700			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.28100		246.28100		246.22800	246.22800			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	642.67500		642.67500		642.52400	642.52400			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	654.61500		654.61500		654.46200	654.46200			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.16000		92.84000		7.16000	92.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.21000		92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.52000		92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.69000		92.31000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.90000		92.10000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.07000		91.93000		8.00000	92.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.20000		91.80000		8.13000	91.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.33000		91.67000		8.24000	91.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.41000		91.59000		8.32000	91.68000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.15320	0.15320		0.15420	0.15420				0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15190	0.15190		0.15330	0.15330				0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15230	0.15230		0.15350	0.15350				0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07850	0.07850		0.07910	0.07910				0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06430	0.06430		0.06440	0.06440				0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.05970	0.05970		0.05990	0.05990				0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.43400	10.43400		10.40520	10.40520			13.94	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.56410	10.56410		10.53240	10.53240			13.21	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.71680	10.71680		10.68380	10.68380			15.14	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future	1.39030	1.39030		1.40030	1.40030				0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.40650	1.40650		1.41600	1.41600				0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.42230	1.42230		1.43180	1.43180				0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.43680	1.43680		1.44660	1.44660				0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future	1.10120	1.10120		1.10160	1.10160				0.00	0.00	0	2.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future	1.10440	1.10440		1.10480	1.10480				0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future	1.10830	1.10830		1.10860	1.10860				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/05/2016	Bond Future			9.28258		112.13310		9.36584	111.55004		11.59	0.00	3,402,118,254.00	30,340	55,587.00
R186	On 05/05/2016	Bond Future	8.75	Call	855.30000		0.85530		725.90000	0.72590	855.300	11.43	0.26	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,689.17000		4.68917		5,142.83000	5.14283	4,689.170	11.43	0.74	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,154.10000		4.15410		4,584.46000	4.58446	4,154.100	11.46	0.70	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,159.80000		2.15980		1,899.60000	1.89960	2,159.800	11.59	0.49	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	841.91000		0.84191		1,003.62000	1.00362	841.910	11.95	0.24	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	794.79000		0.79479		949.87000	0.94987	794.790	11.96	0.23	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	693.27000		0.69327		833.55000	0.83355	693.270	12.01	0.20	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.34761		108.95566		9.43424	108.36161		11.53	0.00	0.00	0	0.00
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			294.13733		294.13733		293.79143	293.79143			0.00	16,765,827.81	57	1,368.00
R197	On 04/08/2016	Bond Future			293.24739		293.24739		292.89497	292.89497			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			241.44718		241.44718		241.47523	241.47523		9.10	0.00	1,448,683.08	6	43,481.00
R202	On 04/08/2016	Bond Future			242.59729		242.59729		242.62627	242.62627		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			9.16739		94.42713		9.23567	94.10284		9.15	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future			9.24034		96.21776		9.31205	95.88743		8.57	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.30953		94.13925		9.38466	93.80366		8.62	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			8.25345		101.23350		8.33589	101.13025		1.96	0.00	7,491,279.00	74	54,179.00
R203	On 04/08/2016	Bond Future			8.39706		103.15332		8.49934	103.04818		1.57	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.55443		100.96783		8.68623	100.86187		1.30	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			9.66871		89.63809		9.76187	89.00446			0.00	0.00	0	17,216.00
R2030	On 04/08/2016	Bond Future			9.73686		87.32973		9.83327	86.68416			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			9.81321		88.43105		9.90630	87.76220		16.10	0.00	0.00	0	9,165.00
R2032	On 04/08/2016	Bond Future			9.88005		90.10810		9.97622	89.42662		15.40	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			9.94000		87.68454		10.03915	86.99103		15.53	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/05/2016	Bond Future			9.88449		93.15289		9.98250	92.38327			0.00	0.00	0	4,019.00

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 04/08/2016	Bond Future		9.94768	94.91939		10.04884	94.13523			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/05/2016	Bond Future		9.94267	89.74184		10.04588	88.93929		17.47	0.00	1,794,836.80	20	41,155.00
R2037	On 04/08/2016	Bond Future		10.00974	87.18493		10.11627	86.36726		17.54	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		10.06541	88.86494		10.17503	88.03252		16.92	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		8.62534	101.63056		8.69713	101.46720		3.74	0.00	0.00	0	33,079.00
R204	On 04/08/2016	Bond Future		8.74453	99.51673		8.82478	99.35037		3.41	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.85079	101.43386		8.94069	101.26547		3.13	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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		10.02323	93.23954		10.12645	92.38875		17.98	0.00	745,916.32	8	1,812.00
R2040	On 04/08/2016	Bond Future		10.09114	90.49845		10.19768	89.63162		18.06	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		10.02136	90.53406		10.12964	89.63697		18.64	0.00	0.00	0	20,918.00
R2044	On 04/08/2016	Bond Future		10.08679	87.86695		10.19850	86.95295		18.74	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.14125	89.56006		10.25614	88.62948		18.09	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		10.01676	89.59573		10.11977	88.72745		19.16	0.00	0.00	0	63,832.00
R2048	On 04/08/2016	Bond Future		10.07652	91.29471		10.18268	90.41013		18.35	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.13274	88.61410		10.24197	87.71346		18.59	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future		8.83692	97.39627		8.90182	97.20222		5.27	0.00	0.00	0	42,164.00
R207	On 05/05/2016	Bond Future	7.56 Call	34.12000	0.03412		28.31000	0.02831	34.120	5.09	0.04	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.94187	95.59888		9.01226	95.40125		4.94	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future		8.97891	92.05650		9.04806	91.80237		7.01	0.00	0.00	0	45,535.00
R208	On 04/08/2016	Bond Future		9.06651	93.80231		9.14013	93.54342		6.45	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future		9.14414	92.20603		9.22234	91.94326		6.37	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

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/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			9.82159		69.70601		9.91433	69.10339		18.45	0.00	5,715,892.82	82	31,873.00
R209	On 05/05/2016	Bond Future	8.25	Call	56.80000		0.05680		44.05000	0.04405	56.800	17.96	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	483.36000		0.48336		397.93000	0.39793	483.360	18.09	0.17	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.87978		71.02799		9.97526	70.41395		17.69	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,512.84000		2.51284		2,263.96000	2.26396	2,512.840	17.62	0.44	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,025.80000		6.02580		5,599.47000	5.59947	6,025.800	18.42	0.72	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.93163		69.24520		10.02974	68.62016		17.88	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			180.22684		180.22684		180.24826	180.24826			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			183.65944		183.65944		183.68126	183.68126			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			137.61249		137.61249		137.63168	137.63168			0.00	137,612.49	1	62.00
R211	On 04/08/2016	Bond Future			138.49635		138.49635		138.51601	138.51601			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			142.58144		142.58144		142.52056	142.52056			0.00	15,113,632.64	106	3,830.00
R212	On 04/08/2016	Bond Future			143.39039		143.39039		143.32848	143.32848			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			9.70235		80.33967		9.80034	79.69897		15.86	0.00	0.00	0	48,117.00
R213	On 04/08/2016	Bond Future			9.76245		81.86321		9.86360	81.21039		15.17	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.81893		79.88870		9.92315	79.22424		15.29	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future			9.91923		69.89811		10.02209	69.20986		19.22	0.00	0.00	0	31,399.00
R214	On 04/08/2016	Bond Future			9.97547		71.22365		10.08134	70.52240		18.43	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	533.49000		0.53349		452.26000	0.45226	533.490	17.95	0.13	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,641.32000		1.64132		1,438.97000	1.43897	1,641.320	18.09	0.32	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,630.74000		4.63074		4,217.48000	4.21748	4,630.740	18.69	0.62	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,796.39000		8.79639		8,222.29000	8.22229	8,796.390	19.31	0.84	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			10.02823		69.29785		10.13701	68.58390		18.66	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

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/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	27,556.45000		27,556.45000		27,803.11000	27,803.11000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	11.12410		11.12410		11.16960	11.16960		16.45	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.29270		11.29270		11.33520	11.33520		17.35	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.32430		5.32430		5.31590	5.31590		15.83	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.28200		5.28200		5.26750	5.26750		16.27	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.35420		1.35420		1.35900	1.35900			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.27150		1.27150		1.27700	1.27700			0.00	0.00	0	0.00
Total for Derivatives :												4,766,888,765.60	153,880	4807985.00
Grand Total:												4,766,888,765.60	153,880	4807985.00