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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/03/2016

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		15.52900	15.52900		15.31400	15.31400		19.25	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	39.02	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	0.05680	0.00006	0.09010	0.00009	0.057	35.42	0.00	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	330.29650	0.33030	188.65460	0.18865	330.297	21.11	0.77	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	30.56490	0.03056	12.85670	0.01286	30.565	22.16	0.15	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry		15.53160	15.53160		15.30640	15.30640		19.74	0.00	0.00	0	485.00
\$ / R	On 01/04/2016	Any day expiry		15.53420	15.53420		15.30940	15.30940		20.05	0.00	0.00	0	0.00
\$ / R	On 01/04/2016	Any day expiry	15.51	Put	172.03100	0.17203	317.51000	0.31751	172.031	20.06	0.47	0.00	0	21,400.00
\$ / R	On 01/04/2016	Any day expiry	15.60	Call	154.47820	0.15448	90.74440	0.09074	154.478	20.18	0.45	0.00	0	21,400.00
\$ / R	On 04/04/2016	Any day expiry		15.54210	15.54210		15.31860	15.31860		19.49	0.00	0.00	0	20.00
\$ / R	On 05/04/2016	Any day expiry		15.54470	15.54470		15.32160	15.32160		19.72	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.35	Call	326.88620	0.32689	218.88430	0.21888	326.886	19.31	0.65	0.00	0	2,500.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	106.80770	0.10681	66.24140	0.06624	106.808	20.63	0.30	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry		15.54730	15.54730		15.32460	15.32460		19.91	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry		15.55040	15.55040		15.32770	15.32770		20.06	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	15.38	Call	333.74730	0.33375	229.24640	0.22925	333.747	19.78	0.62	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	57.30980	0.05731	36.15990	0.03616	57.310	21.93	0.17	0.00	0	5,000.00
\$ / R	On 08/04/2016	Any day expiry			15.55350	15.55350	15.33070	15.33070		20.20	0.00	0.00	0	90.00
\$ / R	On 11/04/2016	Any day expiry			15.56280	15.56280	15.33990	15.33990		19.83	0.00	0.00	0	100.00
\$ / R	On 14/04/2016	Any day expiry			15.57200	15.57200	15.34900	15.34900		20.14	0.00	0.00	0	0.00
\$ / R	On 14/04/2016	Any day expiry	15.50	Call	335.94260	0.33594	0.00000	0.00000	335.943	20.08	0.55	84,917,377.30	10,000	5,000.00
\$ / R	On 15/04/2016	Any day expiry			15.57510	15.57510	15.35200	15.35200		20.34	0.00	689,625.00	45	2,397.00
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	660.87560	0.66088	843.53990	0.84354	660.876	21.60	0.73	0.00	0	15,000.00
\$ / R	On 18/04/2016	Any day expiry			15.58440	15.58440	15.36120	15.36120		20.07	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	6.41790	0.00642	14.03880	0.01404	6.418	20.68	0.02	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	410.04530	0.41005	306.18080	0.30618	410.045	19.85	0.59	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	29.70000	0.02970	20.33950	0.02034	29.700	23.55	0.07	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			15.59060	15.59060	15.36730	15.36730		20.23	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			15.60600	15.60600	15.38250	15.38250		20.12	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	76.53400	0.07653	56.15000	0.05615	76.534	22.96	0.14	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			15.60910	15.60910	15.38550	15.38550		20.18	0.00	0.00	0	267.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.16240	0.00016	0.35880	0.00036	0.162	28.41	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	3.51110	0.00351	6.13320	0.00613	3.511	21.12	0.01	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	356.24900	0.35625	275.28660	0.27529	356.249	20.33	0.49	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	162.52850	0.16253	122.29520	0.12230	162.529	21.84	0.27	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	95.58750	0.09559	70.93270	0.07093	95.588	22.74	0.17	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			15.61530	15.61530	15.39160	15.39160		20.22	0.00	0.00	0	107.00
\$ / R	On 29/04/2016	Any day expiry			15.61840	15.61840	15.39470	15.39470		20.27	0.00	0.00	0	1,100.00
\$ / R	On 04/05/2016	Any day expiry			15.63400	15.63400	15.41000	15.41000		20.25	0.00	0.00	0	733.00
\$ / R	On 10/05/2016	Any day expiry			15.65260	15.65260	15.42840	15.42840		20.25	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	41.31170	0.04131	70.32320	0.07032	41.312	18.92	0.08	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	522.38400	0.52238	419.37310	0.41937	522.384	20.07	0.56	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.66190	15.66190	15.43760	15.43760		20.36	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			15.67130	15.67130	15.44680	15.44680		20.24	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry			15.67440	15.67440	15.44990	15.44990		20.28	0.00	0.00	0	100.00
\$ / R	On 19/05/2016	Any day expiry			15.68060	15.68060	15.45600	15.45600		20.43	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			15.68370	15.68370	15.45910	15.45910		20.46	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			15.69300	15.69300	15.46830	15.46830		20.36	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry			15.70550	15.70550	15.48060	15.48060		20.47	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	1.50310	0.00150	2.52370	0.00252	1.503	25.25	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	21.27900	0.02128	30.37920	0.03038	21.279	20.82	0.04	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	379.46490	0.37946	309.89440	0.30989	379.465	21.32	0.40	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	235.16870	0.23517	189.95690	0.18996	235.169	22.45	0.27	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.71790	15.71790	15.49290	15.49290		20.37	0.00	0.00	0	1,361.00
\$ / R	On 06/06/2016	Any day expiry			15.73660	15.73660	15.51140	15.51140		20.47	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	3.79940	0.00380	5.54920	0.00555	3.799	23.41	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	716.60060	0.71660	600.74590	0.60075	716.601	20.06	0.60	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.74290	15.74290	15.51760	15.51760		20.54	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	145.02220	0.14502	198.06360	0.19806	145.022	19.29	0.18	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	572.26470	0.57226	479.18990	0.47919	572.265	20.59	0.51	0.00	0	8,219.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 09/06/2016	Any day expiry		15.74600	15.74600		15.52070	15.52070		20.56	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		15.75840	15.75840		15.53310	15.53310		20.51	0.00	742,898,251.20	47,143	719,487.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	4.39990	0.00440	6.01530	0.00602	4.400	23.15	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	11.70180	0.01170	17.14300	0.01714	11.702	21.06	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	13.59260	0.01359	19.77620	0.01978	13.593	20.92	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	18.82130	0.01882	26.97710	0.02698	18.821	20.62	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,288.48970	2.28849	2,075.31250	2.07531	2,288.490	20.17	0.95	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	30.08970	0.03009	42.21250	0.04221	30.090	20.17	0.05	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	31.49610	0.03150	44.09270	0.04409	31.496	20.12	0.05	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	62.54550	0.06255	84.85600	0.08486	62.546	19.41	0.09	0.00	0	2,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	82.35390	0.08235	117.04140	0.11704	82.354	19.10	0.11	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	89.53690	0.08954	126.34910	0.12635	89.537	19.12	0.12	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	132.82070	0.13282	181.23400	0.18123	132.821	19.23	0.17	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	189.78530	0.18979	251.27270	0.25127	189.785	19.34	0.22	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	202.97580	0.20298	268.37290	0.26837	202.976	19.36	0.23	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	216.79400	0.21679	286.20810	0.28621	216.794	19.38	0.24	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,068.63300	1.06863	919.34610	0.91935	1,068.633	19.42	0.74	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	249.68370	0.24968	327.98590	0.32799	249.684	19.44	0.27	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	253.04000	0.25304	331.95710	0.33196	253.040	19.45	0.27	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,021.68000	1.02168	877.14730	0.87715	1,021.680	19.49	0.72	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	263.28000	0.26328	344.04730	0.34405	263.280	19.49	0.28	0.00	0	16,340.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.25	Put	358.67390	0.35867	454.88820	0.45489	358.674	19.83	0.35	0.00	0	1,900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	550.05200	0.55005	461.87470	0.46187	550.052	20.79	0.48	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	710.09170	0.71009	848.79650	0.84880	710.092	20.85	0.52	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	512.37550	0.51238	429.39980	0.42940	512.376	20.98	0.46	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	753.97550	0.75398	896.29980	0.89630	753.976	20.98	0.54	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	477.09970	0.47710	399.09740	0.39910	477.100	21.16	0.43	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	434.64900	0.43465	362.76420	0.36276	434.649	21.41	0.40	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	926.97420	0.92697	1,081.74680	1.08175	926.974	21.46	0.60	0.00	0	15,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	401.56730	0.40157	334.55460	0.33455	401.567	21.61	0.38	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,099.37220	1.09937	1,264.58270	1.26458	1,099.372	21.91	0.65	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	350.10050	0.35010	291.24410	0.29124	350.101	21.96	0.34	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,212.84910	1.21285	1,383.77940	1.38378	1,212.849	22.20	0.68	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	263.09100	0.26309	217.88300	0.21788	263.091	22.74	0.27	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	259.37900	0.25938	214.76640	0.21477	259.379	22.78	0.27	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	250.33340	0.25033	207.17490	0.20717	250.333	22.88	0.26	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,491.93340	1.49193	1,674.07490	1.67407	1,491.933	22.88	0.74	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	241.62050	0.24162	199.86740	0.19987	241.620	22.98	0.25	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	239.91570	0.23992	198.43990	0.19844	239.916	23.00	0.25	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	234.87920	0.23488	194.22020	0.19422	234.879	23.06	0.24	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	122.72530	0.12273	99.79290	0.09979	122.725	24.67	0.14	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	116.81290	0.11681	94.92390	0.09492	116.813	24.78	0.13	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	110.43050	0.11043	89.67330	0.08967	110.430	24.92	0.13	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	108.89520	0.10890	88.41010	0.08841	108.895	24.95	0.12	0.00	0	6,600.00

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\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	80.94910	0.08095	65.49340	0.06549	80.949	25.68	0.10	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	63.02400	0.06302	52.45820	0.05246	63.024	26.46	0.08	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.76160	15.76160	15.53620	15.53620		20.54	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	486.28600	0.48629	407.30740	0.40731	486.286	21.16	0.44	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry			15.79280	15.79280	15.56710	15.56710		20.68	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	351.95010	0.35195	443.21540	0.44322	351.950	19.80	0.32	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	374.77770	0.37478	315.66140	0.31566	374.778	22.20	0.34	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.80520	15.80520	15.57940	15.57940		20.64	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.23290	0.00423	5.62620	0.00563	4.233	23.56	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	37.80840	0.03781	52.92370	0.05292	37.808	19.72	0.05	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	396.42050	0.39642	334.97180	0.33497	396.421	22.11	0.35	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	304.28040	0.30428	256.26790	0.25627	304.280	22.91	0.28	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			15.89290	15.89290	15.66580	15.66580		20.76	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,227.39360	1.22739	1,381.66080	1.38166	1,227.394	21.89	0.61	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	222.87190	0.22287	187.93840	0.18794	222.872	24.46	0.19	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.89600	15.89600	15.66890	15.66890		20.77	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.65310	0.00665	8.50780	0.00851	6.653	22.21	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	51.54630	0.05155	72.10140	0.07210	51.546	19.04	0.06	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	395.95530	0.39596	339.81680	0.33982	395.955	22.82	0.31	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	335.35930	0.33536	285.03260	0.28503	335.359	23.38	0.27	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.94300	15.94300	15.71520	15.71520		20.81	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	13.18230	0.01318	20.61920	0.02062	13.182	18.25	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,014.97690	1.01498	891.11910	0.89112	1,014.977	20.22	0.61	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.95550	15.95550	15.72750	15.72750		20.78	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.96180	15.96180	15.73370	15.73370		20.80	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	768.41760	0.76842	885.72060	0.88572	768.418	20.65	0.45	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	417.83080	0.41783	361.00990	0.36101	417.831	23.07	0.30	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.99000	15.99000	15.76150	15.76150		20.87	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.81810	0.00882	11.02330	0.01102	8.818	21.06	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	60.23080	0.06023	85.62170	0.08562	60.231	18.21	0.07	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	390.04320	0.39004	335.70260	0.33570	390.043	23.48	0.28	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	350.42520	0.35043	301.03360	0.30103	350.425	23.79	0.25	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.02440	16.02440	15.79540	15.79540		20.79	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.03070	16.03070	15.80160	15.80160		20.87	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	103.48550	0.10349	134.34510	0.13435	103.485	18.51	0.10	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	511.72440	0.51172	446.54530	0.44655	511.724	22.73	0.34	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.03380	16.03380	15.80470	15.80470		20.88	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.04640	16.04640	15.81700	15.81700		20.85	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	396.48690	0.39649	466.71950	0.46672	396.487	19.58	0.28	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	290.92830	0.29093	250.46200	0.25046	290.928	24.62	0.21	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.05260	16.05260	15.82320	15.82320		20.86	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.06520	16.06520	15.83550	15.83550		20.83	0.00	17,478,937.60	1,088	162,486.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	47.41840	0.04742	63.15670	0.06316	47.418	17.81	0.05	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	98.84330	0.09884	127.30330	0.12730	98.843	18.37	0.10	0.00	0	2,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	266.44120	0.26644	320.50710	0.32051	266.441	19.30	0.20	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	322.70090	0.32270	383.98830	0.38399	322.701	19.42	0.24	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	854.93090	0.85493	753.84240	0.75384	854.931	21.14	0.50	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	769.85400	0.76985	677.03570	0.67704	769.854	21.47	0.46	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	721.12660	0.72113	633.25300	0.63325	721.127	21.69	0.44	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	505.75820	0.50576	442.07190	0.44207	505.758	22.95	0.33	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	465.62860	0.46563	405.12240	0.40512	465.629	23.24	0.30	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	227.42370	0.22742	200.16550	0.20017	227.424	25.89	0.16	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.09330	16.09330	15.86330	15.86330		20.90	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	13.57130	0.01357	15.45080	0.01545	13.571	20.69	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	79.40750	0.07941	102.26790	0.10227	79.408	18.20	0.08	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	396.60170	0.39660	344.69580	0.34470	396.602	23.91	0.26	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	372.13270	0.37213	323.09970	0.32310	372.133	24.12	0.25	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.18410	16.18410	15.95260	15.95260		20.94	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	16.28880	0.01629	20.15210	0.02015	16.289	20.13	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	94.50610	0.09451	121.95030	0.12195	94.506	18.17	0.09	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	397.23110	0.39723	349.83060	0.34983	397.231	24.34	0.24	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	386.24090	0.38624	340.03740	0.34004	386.241	24.44	0.24	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.29120	16.29120	16.05800	16.05800		20.95	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	19.09710	0.01910	24.96950	0.02497	19.097	19.55	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	109.86290	0.10986	141.57840	0.14158	109.863	18.08	0.09	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	399.84150	0.39984	360.16430	0.36016	399.842	24.86	0.23	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.34320	16.34320	16.10920	16.10920		20.97	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.35950	16.35950	16.12510	16.12510		20.96	0.00	32,719,000.00	2,000	41,929.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	19.96510	0.01997	25.98530	0.02599	19.965	19.11	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	77.99710	0.07800	104.54720	0.10455	77.997	17.49	0.07	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	94.18130	0.09418	124.34300	0.12434	94.181	17.67	0.08	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	115.67940	0.11568	150.26030	0.15026	115.679	17.89	0.09	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	149.38310	0.14938	190.23810	0.19024	149.383	18.17	0.11	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	346.79320	0.34679	406.94200	0.40694	346.793	19.26	0.21	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	384.25340	0.38425	448.35010	0.44835	384.253	19.33	0.23	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	405.47250	0.40547	471.72020	0.47172	405.473	19.36	0.23	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	437.07670	0.43708	506.42240	0.50642	437.077	19.41	0.25	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	473.61340	0.47361	546.39300	0.54639	473.613	19.46	0.26	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	497.83290	0.49783	572.81010	0.57281	497.833	19.49	0.27	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	504.89410	0.50489	580.49800	0.58050	504.894	19.50	0.27	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	578.91130	0.57891	666.50960	0.66651	578.911	19.60	0.30	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	582.77390	0.58277	671.08150	0.67108	582.774	19.60	0.30	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,624.33500	1.62434	1,486.18410	1.48618	1,624.335	19.80	0.67	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	711.22380	0.71122	810.84300	0.81084	711.224	19.92	0.34	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	744.68380	0.74468	846.63520	0.84664	744.684	20.01	0.35	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	860.23070	0.86023	969.66600	0.96967	860.231	20.29	0.39	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	967.48790	0.96749	1,083.20310	1.08320	967.488	20.53	0.42	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,080.80090	1.08080	1,202.54410	1.20254	1,080.801	20.77	0.44	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,242.71840		1.24272	1,372.38420	1.37238	1,242.718	21.10	0.48	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,280.01280		1.28001	1,411.42450	1.41142	1,280.013	21.17	0.49	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,381.78150		1.38178	1,517.95930	1.51796	1,381.781	21.36	0.51	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	1,002.99290		1.00299	909.46160	0.90946	1,002.993	21.53	0.48	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	976.84070		0.97684	885.55710	0.88556	976.841	21.63	0.47	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	960.95680		0.96096	870.98160	0.87098	960.957	21.69	0.46	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	759.79970		0.75980	686.57280	0.68657	759.800	22.64	0.38	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	676.65220		0.67665	610.64800	0.61065	676.652	23.11	0.35	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	600.74280		0.60074	541.47490	0.54147	600.743	23.61	0.31	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	527.51220		0.52751	474.88020	0.47488	527.512	24.16	0.28	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	513.97080		0.51397	462.57670	0.46258	513.971	24.28	0.27	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	511.02690		0.51103	459.90120	0.45990	511.027	24.30	0.27	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	489.61200		0.48961	444.16140	0.44416	489.612	24.50	0.26	0.00	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	475.98710		0.47599	434.19850	0.43420	475.987	24.62	0.25	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	431.99460		0.43199	393.96070	0.39396	431.995	25.46	0.23	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	427.57620		0.42758	389.91600	0.38992	427.576	25.56	0.23	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	422.38450		0.42238	385.16580	0.38517	422.384	25.67	0.22	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	410.74210		0.41074	374.50500	0.37450	410.742	25.93	0.22	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	400.48970		0.40049	365.11110	0.36511	400.490	26.17	0.21	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	394.42970		0.39443	359.56010	0.35956	394.430	26.32	0.21	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	384.26680		0.38427	350.24640	0.35025	384.267	26.58	0.20	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	380.07710		0.38008	346.40480	0.34640	380.077	26.70	0.20	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	342.87110		0.34287	296.51350	0.29651	342.871	27.61	0.18	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	330.57380		0.33057	285.52480	0.28552	330.574	27.61	0.18	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	302.68460		0.30268	260.65880	0.26066	302.685	27.61	0.16	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	296.05730		0.29606	254.76170	0.25476	296.057	27.61	0.16	0.00	0	69,895.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			16.63580		16.63580	16.39870	16.39870		21.08	0.00	0.00	0	3,786.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	645.27700		0.64528	734.94750	0.73495	645.277	19.56	0.29	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	698.69730		0.69870	792.17620	0.79218	698.697	19.66	0.31	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	849.78270		0.84978	956.19430	0.95619	849.783	19.92	0.35	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	868.62030		0.86862	977.45160	0.97745	868.620	19.95	0.35	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,445.53150		1.44553	1,580.79670	1.58080	1,445.531	21.20	0.47	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	852.50050		0.85250	784.88550	0.78489	852.501	23.17	0.37	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	850.35350		0.85035	782.90340	0.78290	850.354	23.18	0.37	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	740.59590		0.74060	681.45080	0.68145	740.596	23.83	0.33	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	676.71620		0.67672	622.47150	0.62247	676.716	24.27	0.30	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	470.15330		0.47015	429.37030	0.42937	470.153	27.29	0.21	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			16.87660		16.87660	16.64090	16.64090		21.55	0.00	0.00	0	0.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			17.08420		17.08420	16.85170	16.85170		21.93	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.75840		15.75840	15.53310	15.53310		20.51	0.00	315,168.00	20	991.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.06520		16.06520	15.83550	15.83550		20.83	0.00	160,652.00	10	154.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.35950		16.35950	16.12510	16.12510		20.96	0.00	0.00	0	6.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.63580		16.63580	16.39870	16.39870		21.08	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 15/04/2016	Any day expiry		22.00920	22.00920		21.69580	21.69580		19.19	0.00	65,625.00	3	121.00
£ / R	On 28/04/2016	Any day expiry		22.06670	22.06670		21.75270	21.75270		19.15	0.00	0.00	0	157.00
£ / R	On 13/06/2016	Foreign Exchange Future		22.27200	22.27200		21.95590	21.95590		20.46	0.00	67,439,616.00	3,028	57,239.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	278.10200	0.27810	224.90960	0.22491	278.102	22.29	0.22	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	67.25730	0.06726	56.64030	0.05664	67.257	23.52	0.07	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry		22.67120	22.67120		22.35000	22.35000		20.74	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	618.67420	0.61867	715.13310	0.71513	618.674	20.49	0.29	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	430.44550	0.43045	370.08360	0.37008	430.446	23.19	0.23	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		22.72210	22.72210		22.40010	22.40010		21.07	0.00	0.00	0	1,417.00
£ / R	On 19/12/2016	Foreign Exchange Future		23.16110	23.16110		22.83210	22.83210		21.29	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	165.27440	0.16527	187.55570	0.18756	165.274	20.52	0.08	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,603.28470	1.60328	1,763.14420	1.76314	1,603.285	21.21	0.45	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	667.17550	0.66718	595.70020	0.59570	667.176	23.57	0.26	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future		23.58180	23.58180		23.24840	23.24840		21.46	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry		23.75990	23.75990		23.42540	23.42540		20.82	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future		23.95610	23.95610		23.62390	23.62390			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.14034	0.14034		0.13814	0.13814		21.09	0.00	0.00	0	5,827.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14356	0.14356		0.14131	0.14131		20.52	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future		0.14675	0.14675		0.14446	0.14446		20.52	0.00	0.00	0	6,341.00
€ / R	On 24/03/2016	Any day expiry		17.33850	17.33850		17.12670	17.12670		27.75	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry		17.38510	17.38510		17.17440	17.17440		21.60	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry		17.42660	17.42660		17.21620	17.21620		21.58	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry		17.43660	17.43660		17.22550	17.22550		21.58	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry		17.44150	17.44150		17.23020	17.23020		21.60	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry		17.54530	17.54530		17.33280	17.33280		21.23	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry		17.55340	17.55340		17.34070	17.34070		21.26	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future		17.62190	17.62190		17.40870	17.40870		21.43	0.00	51,033,022.40	2,896	83,455.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	15.02930	0.01503	18.82940	0.01883	15.029	23.05	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,790.24190	1.79024	1,608.67850	1.60868	1,790.242	20.50	0.86	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	281.66530	0.28167	340.09270	0.34009	281.665	20.61	0.26	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	413.16480	0.41316	490.47220	0.49047	413.165	20.89	0.34	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	808.37000	0.80837	926.08460	0.92608	808.370	21.68	0.52	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	168.83150	0.16883	137.29660	0.13730	168.832	24.49	0.16	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future		18.02620	18.02620		17.80900	17.80900		21.38	0.00	15,322,270.00	850	6,028.00
€ / R	On 19/12/2016	Foreign Exchange Future		18.42370	18.42370		18.20160	18.20160		21.28	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	447.76110	0.44776	477.22400	0.47722	447.761	20.09	0.22	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	607.97250	0.60797	650.46760	0.65047	607.973	20.20	0.28	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	673.48700	0.67349	589.20860	0.58921	673.487	23.65	0.31	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	502.66240	0.50266	438.29620	0.43830	502.662	24.77	0.24	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future		18.80570	18.80570		18.58030	18.58030		21.29	0.00	0.00	0	2,100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 17/12/2025	Interest Rate Swap	103.54881		103.54881		103.36327	103.36327			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	100.79973		100.79973		100.60623	100.60623			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	99.67750		99.67750		99.47758	99.47758			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap	100.19665		100.19665		100.19115	100.19115			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.26005		100.26005		100.25077	100.25077			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	100.04813		100.04813		100.02274	100.02274			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.76148		100.76148		100.71856	100.71856			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	100.26519		100.26519		100.22536	100.22536			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	100.16455		100.16455		100.11939	100.11939			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	101.37844		101.37844		101.25758	101.25758			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	100.92021		100.92021		100.79362	100.79362			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	100.42504		100.42504		100.29365	100.29365			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future	468.75000		468.75000		469.72400	469.72400			0.00	14,062,500.00	3	5.00
AL37	On 04/08/2016	Index Future	477.62700		477.62700		478.62500	478.62500			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future	537.50200		537.50200		539.18800	539.18800			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	547.68100		547.68100		549.40600	549.40600			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future	487.11900		487.11900		488.62200	488.62200			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future	496.34400		496.34400		497.88100	497.88100			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future	505.95900		505.95900		507.52700	507.52700			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.80740		11.80740		11.69820	11.69820		15.27	0.00	38,067,057.60	3,224	6,951.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.98710		11.98710		11.87630	11.87630		16.87	0.00	779,161.50	65	1,170.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	12.16310		12.16310		12.05000	12.05000		16.98	0.00	0.00	0	330.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	12.33100		12.33100		12.21690	12.21690		17.08	0.00	0.00	0	3,996.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	11.87200		11.87200		11.78070	11.78070		16.82	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.10730		12.10730		12.01430	12.01430		17.24	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	16.18590		16.18590		16.00790	16.00790		21.26	0.00	26,172,600.30	1,617	5,616.00
CHF / R	On 19/09/2016	Foreign Exchange Future	16.58150		16.58150		16.40040	16.40040		21.41	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.40640		2.40640		2.37840	2.37840		20.74	0.00	0.00	0	22,550.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.43780		2.43780		2.40980	2.40980		21.16	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.36850		2.36850		2.34010	2.34010		22.23	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.42460		2.42460		2.39540	2.39540		22.63	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

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
EL28	On 04/08/2016	Bond Future	129.26656		129.26656		129.27577	129.27577			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.92284		74.73598		10.87823	75.00929			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	11.01918		76.16635		10.97290	76.44569			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.11430		73.83323		11.06642	74.11806			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	11.09433		78.37334		11.05482	78.64428			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	486.55500		486.55500		487.99400	487.99400			0.00	0.00	0	479.00
GOVI	On 04/08/2016	GOVI	495.76900		495.76900		497.24100	497.24100			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	505.37400		505.37400		506.87400	506.87400			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.03060		2.03060		2.00340	2.00340		20.37	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.06970		2.06970		2.04220	2.04220		20.33	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.10650		2.10650		2.07810	2.07810		20.52	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.14030		2.14030		2.11170	2.11170		20.72	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.60306		123.60306		123.61179	123.61179			0.00	8,157,801.96	66	4,540.00
I2025	On 04/08/2016	Bond Future	124.72661		124.72661		124.73706	124.73706			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	103.47718		103.47718		103.03812	103.03812			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	128.53567		128.53567		128.54427	128.54427			0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future	129.59731		129.59731		129.60792	129.60792			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
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	128.62134		128.62134		127.79880	127.79880			0.00	0.00	0	12,766.00
I2046	On 04/08/2016	Bond Future	131.09371		131.09371		130.25670	130.25670			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future	137.43353		137.43353		137.44262	137.44262			0.00	0.00	0	14,916.00
I2050	On 04/08/2016	Bond Future	138.50623		138.50623		138.51701	138.51701			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	237.76300		237.76300		237.46900	237.46900			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future	242.28500		242.28500		241.98800	241.98800			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.99800		246.99800		246.69500	246.69500			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	644.55700		644.55700		643.87400	643.87400			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	656.46200		656.46200		655.76800	655.76800			0.00	0.00	0	157.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.40000		92.60000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.45000		92.55000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.58000		92.42000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.63000		92.37000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.76000		92.24000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.94000		92.06000		7.88000	92.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.12000		91.88000		8.04000	91.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.25000		91.75000		8.22000	91.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.36000		91.64000		8.28000	91.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.44000		91.56000		8.37000	91.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	8.52000		91.48000		8.47000	91.53000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15320		0.15320		0.14930	0.14930			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15280		0.15280		0.15000	0.15000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15250		0.15250		0.15090	0.15090			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.07280		0.07280		0.07230	0.07230			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06660		0.06660		0.06560	0.06560			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.06240		0.06240		0.06160	0.06160			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.50880		10.50880		10.37960	10.37960		13.77	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.66820		10.66820		10.53700	10.53700		15.88	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.82590		10.82590		10.69160	10.69160		16.50	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.40620		1.40620		1.39220	1.39220			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.42130		1.42130		1.40710	1.40710			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
PULA / R	On 19/12/2016	Foreign Exchange Future			1.43490		1.43490		1.42040	1.42040			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.44360		1.44360		1.42900	1.42900			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.11830		1.11830		1.12070	1.12070			0.00	0.00	0	4,694.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12210		1.12210		1.12460	1.12460			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12620		1.12620		1.12880	1.12880			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.40196		111.29843		9.35184	111.64778		11.49	0.00	0.00	0	55,867.00
R186	On 05/05/2016	Bond Future	8.75	Call	311.41000		0.31141		378.04000	0.37804	311.410	11.25	0.15	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,979.95000		4.97995		4,697.23000	4.69723	4,979.950	11.25	0.85	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,363.73000		4.36373		4,098.31000	4.09831	4,363.730	11.28	0.81	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,246.56000		1.24656		1,415.66000	1.41566	1,246.560	11.41	0.41	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	604.87000		0.60487		543.45000	0.54345	604.870	11.70	0.23	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	559.59000		0.55959		502.25000	0.50225	559.590	11.72	0.22	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	464.56000		0.46456		415.98000	0.41598	464.560	11.76	0.19	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.46904		108.12423		9.41672	108.48138		11.71	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,623.51000		1.62351		1,525.70000	1.52570	1,623.510	12.00	0.31	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			294.85767		294.85767		294.87936	294.87936			0.00	17,101,744.86	58	2,264.00
R197	On 04/08/2016	Bond Future			294.02810		294.02810		294.05364	294.05364			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			241.63209		241.63209		240.66277	240.66277		9.10	0.00	0.00	0	43,260.00
R202	On 04/08/2016	Bond Future			242.82561		242.82561		241.84059	241.84059		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			9.27486		93.91734		9.20932	94.22782		9.02	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.34966		95.71477		9.28057	96.03226		8.63	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.42646		93.61760		9.35380	93.94132		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			8.33449		101.13200		8.28713	101.19130		1.95	0.00	0.00	0	53,939.00
R203	On 04/08/2016	Bond Future			8.48048		103.06756		8.42056	103.12915		1.60	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.67520		100.87073		8.59689	100.93367		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			9.79747		88.76404		9.74751	89.10170			0.00	0.00	0	17,364.00
R2030	On 04/08/2016	Bond Future			9.86780		86.45460		9.81594	86.79971			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

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
R2032	On 05/05/2016	Bond Future			9.92120		87.65584		9.87632	87.97678		15.82	0.00	0.00	0	9,231.00
R2032	On 04/08/2016	Bond Future			9.98945		89.33348		9.94295	89.66148		15.49	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			10.05419		86.88654		10.00614	87.22101		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
R2035	On 05/05/2016	Bond Future			10.03012		92.01298		9.98523	92.36198			0.00	0.00	0	4,494.00
R2035	On 04/08/2016	Bond Future			10.09590		93.77401		10.04943	94.13068			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/05/2016	Bond Future			10.06669		88.77890		10.02184	89.12517		17.11	0.00	0.00	0	39,888.00
R2037	On 05/05/2016	Bond Future	9.67	Call	870.70000		0.87070		993.86000	0.99386	870.700	16.97	0.28	0.00	0	500.00
R2037	On 04/08/2016	Bond Future			10.13573		86.21922		10.08930	86.57310		17.60	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			10.19636		87.87203		10.14849	88.23288		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			8.71079		101.43615		8.66498	101.54031		3.72	0.00	31,546,642.65	311	33,412.00
R204	On 04/08/2016	Bond Future			8.83168		99.33608		8.77989	99.44339		3.47	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			8.95421		101.24018		8.89569	101.34971		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			10.14702		92.22079		10.10217	92.58768		17.60	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future			10.21693		89.47648		10.17051	89.85136		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			10.15607		89.42041		10.11628	89.74680		18.23	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future			10.22386		86.74777		10.18268	87.08138		18.78	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.28346		88.41074		10.24102	88.75096		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			10.13818		88.57389		10.09327	88.94934		18.72	0.00	0.00	0	62,502.00
R2048	On 04/08/2016	Bond Future			10.19979		90.26907		10.15337	90.65274		18.38	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.26076		87.56022		10.21292	87.95134		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			8.88867		97.24150		8.84326	97.37730		5.24	0.00	0.00	0	43,093.00
R207	On 05/05/2016	Bond Future	7.56	Call	4.77000		0.00477		6.65000	0.00665	4.770	5.06	0.01	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.99200		95.45808		8.94234	95.59756		5.02	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			9.14690		95.66165		9.08638	95.81009		4.51	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,310.17000		1.31017		1,380.55000	1.38055	1,310.170	4.46	0.45	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

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
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			9.00951		91.94393		8.96939	92.09155		6.94	0.00	6,803,850.82	74	46,623.00
R208	On 04/08/2016	Bond Future			9.09454		93.70364		9.05153	93.85510		6.54	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.17666		92.09665		9.13073	92.25119		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			9.95769		68.82443		9.91279	69.11333		18.18	0.00	4,955,358.96	72	29,713.00
R209	On 05/05/2016	Bond Future	8.25	Call	3.76000		0.00376		5.32000	0.00532	3.760	17.70	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	119.91000		0.11991		147.99000	0.14799	119.910	17.70	0.07	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.01802		70.14170		9.97167	70.43689		17.87	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,868.41000		1.86841		1,993.70000	1.99370	1,868.410	17.68	0.38	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,119.53000		5.11953		5,337.94000	5.33794	5,119.530	18.37	0.70	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			10.07493		68.33521		10.02721	68.63617		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			181.26962		181.26962		181.28263	181.28263			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.75383		184.75383		184.76933	184.76933			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			137.58791		137.58791		137.60170	137.60170			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.49420		138.49420		138.50996	138.50996			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			143.05981		143.05981		143.07035	143.07035			0.00	9,441,947.46	66	3,778.00
R212	On 04/08/2016	Bond Future			143.90154		143.90154		143.91409	143.91409			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			9.82355		79.54830		9.77356	79.87333		15.67	0.00	0.00	0	47,235.00
R213	On 04/08/2016	Bond Future			9.88539		81.07076		9.83364	81.40295		15.35	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.94699		79.07337		9.89356	79.41208		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

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
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			10.06697		68.91317		10.02712	69.17650		18.88	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future			10.12571		70.23207		10.08457	70.50119		18.55	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	293.03000		0.29303		321.94000	0.32194	293.030	18.08	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,098.33000		1.09833		1,177.21000	1.17721	1,098.330	18.10	0.25	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,710.28000		3.71028		3,879.42000	3.87942	3,710.280	18.59	0.58	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,774.05000		7.77405		8,006.01000	8.00601	7,774.050	19.41	0.83	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			10.18381		68.28057		10.14145	68.55502		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			27,553.90000		27,553.90000		27,198.78000	27,198.78000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			28,092.03000		28,092.03000		27,731.70000	27,731.70000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.49370		11.49370		11.36440	11.36440		17.60	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.69760		11.69760		11.56370	11.56370		17.87	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.35920		5.35920		5.29470	5.29470		14.61	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.32570		5.32570		5.25820	5.25820		16.39	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.31720		1.31720		1.30180	1.30180			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.26620		1.26620		1.24610	1.24610			0.00	0.00	0	0.00
Total for Derivatives :													1,170,128,210.61	72,639	3572103.00	
Grand Total:													1,170,128,210.61	72,639	3572103.00	