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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/08/2016

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 11/08/2016	Any day expiry	13.63140	13.63140		13.78350	13.78350		17.69	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	0.35380	0.00035	0.62030	0.00062	0.354	28.82	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	14.43	Put	800.54740	0.80055	656.35760	0.65636	800.547	28.92	0.98	0	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	0.03370	0.00003	0.30670	0.00031	0.034	41.08	0.00	0	2,000.00
\$ / R	On 12/08/2016	Any day expiry			13.63370	13.63370	13.78620	13.78620		18.28	0.00	0	0.00
\$ / R	On 12/08/2016	Any day expiry	14.21	Call	8.79460	0.00879	24.74280	0.02474	8.795	24.98	0.06	0	10,000.00
\$ / R	On 15/08/2016	Any day expiry			13.64040	13.64040	13.79410	13.79410		17.40	0.00	0	2,056.00
\$ / R	On 16/08/2016	Any day expiry			13.64270	13.64270	13.79670	13.79670		17.55	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	0.08470	0.00008	0.31520	0.00032	0.085	30.21	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			13.64490	13.64490	13.79940	13.79940		17.66	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	14.22	Put	590.83670	0.59084	468.44140	0.46844	590.837	18.98	0.91	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	791.77740	0.79178	652.59510	0.65260	791.777	20.05	0.96	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	2,195.19270	2.19519	2,041.07760	2.04108	2,195.193	28.99	1.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	0.28510	0.00029	0.18090	0.00018	0.285	49.34	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			13.64720	13.64720	13.80210	13.80210		17.73	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	0.06610	0.00007	0.50030	0.00050	0.066	28.57	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R		On 23/08/2016	Any day expiry		13.66040	13.66040	13.81560	13.81560		17.30	0.00	0.00	0	0.00	
\$ / R		On 24/08/2016	Any day expiry		13.66300	13.66300	13.81830	13.81830		17.34	0.00	0.00	0	0.00	
\$ / R		On 24/08/2016	Any day expiry	14.08	Put	483.15850	0.48316	385.38510	0.38539	483.158	18.36	0.78	0.00	6,600.00	
\$ / R		On 24/08/2016	Any day expiry	14.24	Put	618.09660	0.61810	505.75060	0.50575	618.097	18.74	0.85	0.00	6,600.00	
\$ / R		On 26/08/2016	Any day expiry		13.66830	13.66830	13.82370	13.82370		17.40	0.00	0.00	0	0.00	
\$ / R		On 26/08/2016	Any day expiry	11.80	Put	0.69930	0.00070	0.65260	0.00065	0.699	24.40	0.00	0.00	250.00	
\$ / R		On 26/08/2016	Any day expiry	13.50	Put	131.74660	0.13175	97.54780	0.09755	131.747	17.04	0.36	0.00	150.00	
\$ / R		On 26/08/2016	Any day expiry	17.70	Call	0.05650	0.00006	0.32980	0.00033	0.057	32.88	0.00	0.00	250.00	
\$ / R		On 26/08/2016	Any day expiry	17.93	Call	0.02970	0.00003	0.28140	0.00028	0.030	33.03	0.00	0.00	150.00	
\$ / R		On 29/08/2016	Any day expiry		13.67630	13.67630	13.83180	13.83180		17.03	0.00	0.00	0	3,367.00	
\$ / R		On 29/08/2016	Any day expiry	14.75	Call	16.62330	0.01662	32.78300	0.03278	16.623	19.96	0.06	0.00	40,000.00	
\$ / R		On 29/08/2016	Any day expiry	15.15	Call	6.37590	0.00638	11.20080	0.01120	6.376	21.40	0.02	0.00	40,000.00	
\$ / R		On 29/08/2016	Any day expiry	16.00	Call	1.40160	0.00140	2.34130	0.00234	1.402	25.36	0.01	0.00	40,000.00	
\$ / R		On 31/08/2016	Any day expiry		13.68160	13.68160	13.83720	13.83720		17.12	0.00	0.00	0	104.00	
\$ / R		On 31/08/2016	Any day expiry	13.83	Put	321.94260	0.32194	252.42100	0.25242	321.943	17.46	0.59	0.00	6,600.00	
\$ / R		On 01/09/2016	Any day expiry		13.68420	13.68420	13.83990	13.83990		17.14	0.00	0.00	0	0.00	
\$ / R		On 01/09/2016	Any day expiry	13.95	Put	406.36980	0.40637	325.28680	0.32529	406.370	17.79	0.66	0.00	18,400.00	
\$ / R		On 01/09/2016	Any day expiry	14.11	Call	99.70490	0.09970	160.10020	0.16010	99.705	18.21	0.26	0.00	18,400.00	
\$ / R		On 06/09/2016	Any day expiry		13.69750	13.69750	13.85340	13.85340		16.90	0.00	0.00	0	0.00	
\$ / R		On 08/09/2016	Any day expiry		13.70270	13.70270	13.85880	13.85880		16.96	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry		13.70540	13.70540	13.86150	13.86150		17.05	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry	15.00	Call	24.81710	0.02482	43.62910	0.04363	24.817	20.24	0.07	0.00	133.00	
\$ / R		On 09/09/2016	Any day expiry	16.50	Call	1.17810	0.00118	2.13860	0.00214	1.178	23.39	0.00	0.00	121.00	
\$ / R		On 13/09/2016	Any day expiry		13.71600	13.71600	13.87220	13.87220		17.03	0.00	0.00	0	0.00	
\$ / R		On 13/09/2016	Any day expiry	14.95	Put	1,269.50360	1.26950	1,135.63350	1.13563	1,269.504	20.06	0.91	0.00	1,000.00	
\$ / R		On 13/09/2016	Any day expiry	18.71	Call	0.27170	0.00027	0.52330	0.00052	0.272	30.76	0.00	0.00	1,000.00	
\$ / R		On 15/09/2016	Any day expiry		13.72120	13.72120	13.87760	13.87760		17.16	0.00	0.00	0	259.00	
\$ / R		On 19/09/2016	Foreign Exchange Future		13.73170	13.73170	13.88820	13.88820		17.24	0.00	313,302,467.20	22,816	496,279.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.24	Put	118.22650	0.11823	90.34850	0.09035	118.226	16.59	0.25	0.00	405.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.50	Put	209.47260	0.20947	165.56170	0.16556	209.473	16.92	0.37	502,912.25	100	12,800.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.56	Put	235.42060	0.23542	187.42080	0.18742	235.421	17.00	0.40	0.00	20,000.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.68	Put	292.87690	0.29288	236.41330	0.23641	292.877	17.15	0.46	0.00	525.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.70	Put	303.16700	0.30317	245.26670	0.24527	303.167	17.18	0.47	0.00	1,400.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.78	Put	346.98330	0.34698	282.63890	0.28264	346.983	17.31	0.51	0.00	525.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	14.00	Call	217.76220	0.21776	291.41130	0.29141	217.762	17.85	0.39	0.00	1,000.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	14.20	Call	161.63730	0.16164	221.81980	0.22182	161.637	18.34	0.31	0.00	700.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	14.20	Put	629.93730	0.62994	533.61980	0.53362	629.937	18.34	0.69	0.00	500.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	14.30	Call	138.84930	0.13885	192.89530	0.19290	138.849	18.59	0.27	0.00	11,000.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	14.50	Put	870.18100	0.87018	756.93590	0.75694	870.181	19.07	0.79	0.00	47,300.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Call	86.92420	0.08692	125.64860	0.12565	86.924	19.29	0.18	0.00	1,000.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Put	955.22420	0.95522	837.44860	0.83745	955.224	19.29	0.82	0.00	65.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	14.62	Call	84.19540	0.08420	122.00170	0.12200	84.195	19.34	0.18	0.00	350.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	14.70	Put	1,042.38420	1.04238	920.18080	0.92018	1,042.384	19.52	0.84	0.00	1,400.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	14.72	Call	71.74550	0.07175	105.20890	0.10521	71.746	19.56	0.16	0.00	350.00	

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	14.76	Put	1,095.58250	1.09558	970.92750	0.97093	1,095.583	19.65	0.85	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	58.20840	0.05821	86.65390	0.08665	58.208	19.85	0.13	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	45.69100	0.04569	69.16840	0.06917	45.691	20.19	0.10	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	1,313.99100	1.31399	1,180.96840	1.18097	1,313.991	20.19	0.90	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	32.69850	0.03270	51.14930	0.05115	32.698	20.58	0.08	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	27.14580	0.02715	43.97740	0.04398	27.146	20.69	0.07	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,883.64420	1.88364	1,737.75040	1.73775	1,883.644	21.03	0.96	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,980.94290	1.98094	1,833.48030	1.83348	1,980.943	21.14	0.97	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	9.24640	0.00925	16.20230	0.01620	9.246	21.32	0.03	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	6.60830	0.00661	11.83920	0.01184	6.608	21.51	0.02	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	3.21630	0.00322	6.02110	0.00602	3.216	21.92	0.01	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	2.56730	0.00257	4.79260	0.00479	2.567	22.09	0.01	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	2.45440	0.00245	3.73850	0.00374	2.454	22.79	0.01	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	2.43880	0.00244	3.59800	0.00360	2.439	22.90	0.01	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	2.40860	0.00241	3.33510	0.00334	2.409	23.12	0.01	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	2.02500	0.00203	2.47090	0.00247	2.025	28.49	0.01	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.08780	0.00009	0.14990	0.00015	0.088	29.57	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			13.75270	13.75270	13.90940	13.90940		17.40	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			13.75540	13.75540	13.91210	13.91210		17.45	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	4.84950	0.00485	4.35760	0.00436	4.849	18.94	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	235.35860	0.23536	188.19170	0.18819	235.359	17.14	0.37	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.99360	0.00099	1.75670	0.00176	0.994	26.50	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.73670	0.00074	1.32610	0.00133	0.737	26.50	0.00	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			13.76060	13.76060	13.91740	13.91740		17.52	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			13.79730	13.79730	13.95460	13.95460		17.78	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			13.81030	13.81030	13.96790	13.96790		17.82	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	197.57480	0.19757	244.44230	0.24444	197.575	19.46	0.28	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			13.82860	13.82860	13.98650	13.98650		18.01	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	14.85780	0.01486	11.95200	0.01195	14.858	18.68	0.03	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	299.60570	0.29961	245.84790	0.24585	299.606	17.54	0.37	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	2.21030	0.00221	4.55050	0.00455	2.210	24.66	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	1.96330	0.00196	4.09030	0.00409	1.963	24.66	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.83120	13.83120	13.98910	13.98910		18.04	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	205.45560	0.20546	164.67730	0.16468	205.456	17.24	0.28	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,370.89140	1.37089	1,245.43100	1.24543	1,370.891	20.48	0.80	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	49.24630	0.04925	62.14460	0.06214	49.246	22.44	0.08	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			13.85980	13.85980	14.01830	14.01830		18.10	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,281.17400	1.28117	1,160.00730	1.16001	1,281.174	20.24	0.76	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	54.80650	0.05481	67.10930	0.06711	54.806	22.75	0.08	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			13.88610	13.88610	14.04530	14.04530		18.27	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	244.10460	0.24410	200.81180	0.20081	244.105	17.40	0.29	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,843.33840	1.84334	1,709.70920	1.70971	1,843.338	21.41	0.84	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	41.74920	0.04175	49.85580	0.04986	41.749	24.13	0.06	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.91550	13.91550	14.07510	14.07510		18.26	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 28/11/2016	Any day expiry	11.80	Put	25.54520	0.02555	18.81220	0.01881	25.545	17.92	0.04	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	354.34950	0.35435	297.68980	0.29769	354.349	17.73	0.36	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	9.40150	0.00940	13.45190	0.01345	9.401	26.36	0.01	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			13.95820	13.95820	14.11840	14.11840		18.40	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.97160	13.97160	14.13190	14.13190		18.38	0.00	48,355,707.60	3,461	110,412.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	32.83450	0.03283	25.97380	0.02597	32.834	17.65	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.50	Put	96.61950	0.09662	78.18360	0.07818	96.620	17.04	0.13	0.00	0	12,196.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	204.36150	0.20436	171.38750	0.17139	204.362	17.30	0.23	0.00	0	147,650.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	274.29010	0.27429	230.83260	0.23083	274.290	17.53	0.28	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	322.52160	0.32252	273.94840	0.27395	322.522	17.68	0.32	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	384.15510	0.38416	329.55440	0.32955	384.155	17.85	0.35	0.00	0	12,346.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	476.23660	0.47624	413.50860	0.41351	476.237	18.09	0.41	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	501.00190	0.50100	436.24190	0.43624	501.002	18.15	0.42	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	607.34310	0.60734	692.04900	0.69205	607.343	18.46	0.52	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	635.74310	0.63574	560.14900	0.56015	635.743	18.46	0.49	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	757.69440	0.75769	671.87130	0.67187	757.694	18.79	0.53	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	822.27910	0.82228	732.57040	0.73257	822.279	18.95	0.56	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	923.36920	0.92337	828.06920	0.82807	923.369	19.20	0.59	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	958.47170	0.95847	861.03430	0.86103	958.472	19.29	0.60	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,052.07050	1.05207	949.45680	0.94946	1,052.071	19.53	0.63	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,103.79550	1.10380	998.84040	0.99884	1,103.796	19.66	0.64	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,179.20130	1.17920	1,071.03900	1.07104	1,179.201	19.85	0.66	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	1,319.11240	1.31911	1,205.55690	1.20556	1,319.112	20.18	0.70	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	306.57000	0.30657	352.74540	0.35275	306.570	20.22	0.30	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,334.97000	1.33497	1,220.84540	1.22085	1,334.970	20.22	0.70	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,496.21570	1.49622	1,377.17460	1.37717	1,496.216	20.57	0.73	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,504.35360	1.50435	1,385.15000	1.38515	1,504.354	20.59	0.73	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	233.03840	0.23304	270.32190	0.27032	233.038	20.88	0.24	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,661.43840	1.66144	1,538.42190	1.53842	1,661.438	20.88	0.76	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	217.45330	0.21745	252.50620	0.25251	217.453	21.03	0.23	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,745.85330	1.74585	1,620.60620	1.62061	1,745.853	21.03	0.77	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,805.60000	1.80560	1,678.86280	1.67886	1,805.600	21.14	0.78	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,900.51100	1.90051	1,771.55540	1.77156	1,900.511	21.31	0.80	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,005.38150	2.00538	1,874.16080	1.87416	2,005.381	21.49	0.81	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	171.06090	0.17106	199.24380	0.19924	171.061	21.57	0.18	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	154.55110	0.15455	180.20540	0.18021	154.551	21.80	0.17	0.00	0	12,196.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,182.95110	2.18295	2,048.30540	2.04831	2,182.951	21.80	0.83	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	125.69390	0.12569	146.81320	0.14681	125.694	22.28	0.14	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,611.58080	2.61158	2,470.38610	2.47039	2,611.581	22.52	0.87	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,667.77010	2.66777	2,525.35750	2.52536	2,667.770	22.65	0.88	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	108.30680	0.10831	125.62770	0.12563	108.307	22.70	0.12	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,819.67850	2.81968	2,672.95750	2.67296	2,819.678	23.05	0.89	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	97.56510	0.09757	110.40940	0.11041	97.565	23.26	0.11	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	91.54760	0.09155	103.49340	0.10349	91.548	23.61	0.10	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	89.53520	0.08954	101.18130	0.10118	89.535	23.74	0.10	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	87.97600	0.08798	99.38960	0.09939	87.976	23.84	0.10	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	71.64340	0.07164	80.63350	0.08063	71.643	25.11	0.08	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	67.45170	0.06745	75.82510	0.07583	67.452	25.52	0.07	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	66.71190	0.06671	74.97770	0.07498	66.712	25.59	0.07	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	57.15620	0.05716	67.09510	0.06710	57.156	26.13	0.06	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	54.45750	0.05446	65.43670	0.06544	54.458	26.13	0.06	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	52.72390	0.05272	63.40970	0.06341	52.724	26.13	0.06	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	51.87630	0.05188	62.41780	0.06242	51.876	26.13	0.06	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	27.37420	0.02737	33.50070	0.03350	27.374	26.13	0.03	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	25.35590	0.02536	31.09220	0.03109	25.356	26.13	0.03	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	24.92680	0.02493	30.57940	0.03058	24.927	26.13	0.03	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	21.91850	0.02192	26.97770	0.02698	21.918	26.13	0.03	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	20.10620	0.02011	24.80150	0.02480	20.106	26.13	0.03	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	13.56180	0.01356	16.89450	0.01689	13.562	26.13	0.02	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	12.97440	0.01297	16.18040	0.01618	12.974	26.13	0.02	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	12.30130	0.01230	15.36110	0.01536	12.301	26.13	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	10.85730	0.01086	13.59930	0.01360	10.857	26.13	0.01	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	9.66180	0.00966	12.13620	0.01214	9.662	26.13	0.01	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	8.98950	0.00899	11.31140	0.01131	8.990	26.13	0.01	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	7.91900	0.00792	9.99470	0.00999	7.919	26.13	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	7.49840	0.00750	9.47620	0.00948	7.498	26.13	0.01	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	4.56140	0.00456	5.83200	0.00583	4.561	26.13	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	3.31830	0.00332	4.27370	0.00427	3.318	26.13	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	3.13580	0.00314	4.04390	0.00404	3.136	26.13	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.03840	14.03840	14.19960	14.19960		18.53	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	631.87590	0.63188	559.89210	0.55989	631.876	18.39	0.46	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	187.46860	0.18747	215.71710	0.21572	187.469	21.91	0.18	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.07050	14.07050	14.23210	14.23210		18.51	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	727.25750	0.72726	650.37880	0.65038	727.258	18.59	0.48	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	248.80230	0.24880	284.78310	0.28478	248.802	21.45	0.22	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.19690	14.19690	14.36060	14.36060		18.77	0.00	141,969.00	10	29,077.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,526.22430	1.52622	1,417.53820	1.41754	1,526.224	20.33	0.64	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,626.87860	1.62688	1,515.10170	1.51510	1,626.879	20.54	0.66	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,898.13270	1.89813	1,780.10310	1.78010	1,898.133	21.05	0.71	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,930.53580	1.93054	1,812.13400	1.81213	1,930.536	21.11	0.71	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,794.06770	2.79407	2,659.62830	2.65963	2,794.068	22.44	0.81	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	138.93270	0.13893	151.94140	0.15194	138.933	25.63	0.11	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	138.57680	0.13858	151.53460	0.15153	138.577	25.66	0.11	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	101.17910	0.10118	118.22220	0.11822	101.179	25.68	0.08	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	81.20580	0.08121	95.47160	0.09547	81.206	25.68	0.07	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	23.65930	0.02366	28.75750	0.02876	23.659	25.68	0.02	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.27790	14.27790	14.44310	14.44310		18.93	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	699.82710	0.69983	631.02380	0.63102	699.827	18.45	0.41	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 12/04/2017	Any day expiry	17.02	Call	269.92700	0.26993	299.09440	0.29909	269.927	22.69	0.20	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.31300	14.31300	14.47880	14.47880		18.92	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	788.67370	0.78867	715.08380	0.71508	788.674	18.65	0.43	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	338.42780	0.33843	373.49740	0.37350	338.428	22.19	0.24	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.41590	14.41590	14.63050	14.63050		19.05	0.00	2,955,259.50	205	158,060.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	907.70220	0.90770	811.41420	0.81141	907.702	18.82	0.44	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,321.07290	1.32107	1,203.88310	1.20388	1,321.073	19.68	0.53	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,758.51680	1.75852	1,622.29120	1.62229	1,758.517	20.52	0.61	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,973.96910	1.97397	1,830.68010	1.83068	1,973.969	20.91	0.64	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	436.33540	0.43634	488.64530	0.48865	436.335	22.13	0.27	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	294.27800	0.29428	320.18880	0.32019	294.278	24.38	0.18	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	264.85990	0.26486	286.21550	0.28622	264.860	25.28	0.16	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	169.83570	0.16984	200.03300	0.20003	169.836	25.37	0.11	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.45100	14.45100	14.69410	14.69410		19.12	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	773.01720	0.77302	678.59830	0.67860	773.017	18.44	0.39	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	341.26580	0.34127	382.29730	0.38230	341.266	23.98	0.20	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.61760	14.61760	14.88850	14.88850		19.47	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.90680	14.90680	15.15510	15.15510		20.07	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.19590	15.19590	15.42160	15.42160		20.49	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.48510	15.48510	15.68820	15.68820		19.83	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	764.36050	0.76436	702.11180	0.70211	764.361	19.15	0.27	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			13.73170	13.73170	13.88820	13.88820		17.24	0.00	343,292.50	25	750.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.97160	13.97160	14.13190	14.13190		18.38	0.00	0.00	0	107.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.19690	14.19690	14.36060	14.36060		18.77	0.00	0.00	0	52.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.41590	14.41590	14.63050	14.63050		19.05	0.00	0.00	0	3.00
£ / R	On 15/08/2016	Any day expiry			17.78670	17.78670	18.00650	18.00650		14.03	0.00	0.00	0	131.00
£ / R	On 18/08/2016	Any day expiry			17.79640	17.79640	18.01760	18.01760		14.70	0.00	0.00	0	0.00
£ / R	On 18/08/2016	Any day expiry	19.00	Call	3.83100	0.00383	8.19700	0.00820	3.831	18.92	0.02	0.00	0	11,000.00
£ / R	On 31/08/2016	Any day expiry			17.84390	17.84390	18.06600	18.06600		14.71	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			17.87360	17.87360	18.09790	18.09790		14.73	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	3,328.59850	3.32860	3,105.41400	3.10541	3,328.598	22.93	0.99	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.00610	0.00001	0.03920	0.00004	0.006	30.32	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			17.91840	17.91840	18.14130	18.14130		14.94	0.00	6,110,174.40	341	52,194.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	1,069.63650	1.06964	899.19510	0.89920	1,069.636	16.13	0.83	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	4.19030	0.00419	4.58790	0.00459	4.190	27.27	0.01	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	2.93990	0.00294	4.91320	0.00491	2.940	30.96	0.01	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.30100	0.00030	0.57250	0.00057	0.301	30.96	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			18.26580	18.26580	18.49330	18.49330		16.18	0.00	10,959,480.00	600	2,522.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	240.00120	0.24000	200.48470	0.20048	240.001	15.44	0.23	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	796.36890	0.79637	690.85180	0.69085	796.369	16.36	0.51	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,230.33350	3.23033	3,030.91770	3.03092	3,230.333	19.01	0.91	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	4,799.92840	4.79993	4,573.85320	4.57385	4,799.928	22.91	0.95	0.00	0	783.00

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	24.46	Call	34.62580		0.03463		38.96830	0.03897	34.626	25.31	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	5.92770		0.00593		6.62380	0.00662	5.928	25.31	0.01	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.59960		18.59960		18.83140	18.83140		16.96	0.00	14,247,293.60	766	1,270.00
£ / R	On 25/04/2017	Any day expiry			18.77340		18.77340		19.00680	19.00680		17.35	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.93310		18.93310		19.23180	19.23180			0.00	0.00	0	37,392.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.67600		19.67600		20.01670	20.01670		17.79	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13413		0.13413		0.13653	0.13653		21.83	0.00	0.00	0	14,242.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13702		0.13702		0.13947	0.13947		20.71	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13980		0.13980		0.14231	0.14231		20.34	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14263		0.14263		0.14568	0.14568		20.41	0.00	0.00	0	0.00
€ / R	On 15/08/2016	Any day expiry			15.11170		15.11170		15.27370	15.27370		15.97	0.00	0.00	0	3.00
€ / R	On 26/08/2016	Any day expiry			15.14780		15.14780		15.31150	15.31150		16.79	0.00	0.00	0	39.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.23510		15.23510		15.40040	15.40040		16.73	0.00	15,555,037.10	1,021	36,014.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	183.00250		0.18300		134.94210	0.13494	183.003	16.41	0.32	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	155.03670		0.15504		200.56040	0.20056	155.037	17.83	0.28	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	39.38140		0.03938		53.13020	0.05313	39.381	19.27	0.09	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			15.27540		15.27540		15.44080	15.44080		17.00	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.56340		15.56340		15.73340	15.73340		17.52	0.00	12,232,832.40	786	18,731.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	353.93330		0.35393		411.80440	0.41180	353.933	18.88	0.32	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,609.19640		1.60920		1,484.11940	1.48412	1,609.196	19.50	0.74	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	5.93590		0.00594		6.61380	0.00661	5.936	23.06	0.01	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.87870		15.87870		16.05180	16.05180		17.92	0.00	0.00	0	4,921.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.20040		16.20040		16.43040	16.43040		18.29	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.48540		16.48540		16.77850	16.77850		18.89	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.73409		97.73409		97.88412	97.88412			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.80651		94.80651		94.95942	94.95942			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.56435		93.56435		93.71810	93.71810			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.63387		95.63387		95.78560	95.78560			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.07194		100.07194		100.07297	100.07297			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.02978		100.02978		100.03131	100.03131			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.67336		99.67336		99.67744	99.67744			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.76368		99.76368		99.76786	99.76786			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.07852		100.07852		100.08596	100.08596			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.39788		99.39788		99.40689	99.40689			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.09658		99.09658		99.10471	99.10471			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.19518		99.19518		99.20421	99.20421			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.13427		98.13427		98.19222	98.19222			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.46406		97.46406		97.52578	97.52578			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 15/06/2021	Interest Rate Swap	96.75691		96.75691		96.82376	96.82376			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.02011		97.02011		97.09619	97.09619			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future	506.68700		506.68700		505.80700	505.80700			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	516.57300		516.57300		515.69100	515.69100			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	591.91800		591.91800		590.16100	590.16100			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	603.46700		603.46700		601.69200	601.69200			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	540.90700		540.90700		539.06700	539.06700			0.00	0.00	0	721.00
ALBI	On 02/02/2017	Index Future	551.46100		551.46100		549.60000	549.60000			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	562.72900		562.72900		560.84100	560.84100			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.50750		10.50750		10.54680	10.54680		12.61	0.00	3,992,850.00	380	8,745.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.66530		10.66530		10.70580	10.70580		13.32	0.00	1,333,162.50	125	7.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.81690		10.81690		10.85760	10.85760		13.80	0.00	54,084.50	5	3,305.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.96090		10.96090		11.03750	11.03750		14.47	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.09400		11.09400		11.21120	11.21120		15.06	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.42690		10.42690		10.54220	10.54220		13.70	0.00	0.00	0	20.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.61470		10.61470		10.73290	10.73290		14.48	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.79350		10.79350		10.91350	10.91350		14.84	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	13.99240		13.99240		14.19020	14.19020		16.34	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.31260		14.31260		14.51640	14.51640		17.71	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.61960		14.61960		14.82750	14.82750		18.29	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.05670		2.05670		2.07930	2.07930		14.89	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.08510		2.08510		2.10800	2.10800		15.80	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.11110		2.11110		2.13410	2.13410		16.47	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.07860		2.07860		2.10150	2.10150		15.79	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.05180		2.05180		2.07410	2.07410		15.12	0.00	0.00	0	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.09690		2.09690		2.11980	2.11980		16.09	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
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

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
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 04/08/2016	Bond Future	10.05500	82.33982		10.05500	82.33982			0.00	0.00	0	0.00
ES33		On 03/11/2016	Bond Future	10.07180	80.44033		10.11891	80.12255			0.00	0.00	0	8,789.00
ES33		On 02/02/2017	Bond Future	10.13765	82.01025		10.18599	81.68823			0.00	0.00	0	0.00
ES33		On 04/05/2017	Bond Future	10.19148	79.89108		10.24115	79.56377			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 04/08/2016	Bond Future	10.16500	87.35993		10.16500	87.35993			0.00	0.00	0	0.00
ES42		On 03/11/2016	Bond Future	10.16874	85.22221		10.21580	84.85270			0.00	0.00	0	8,777.00
ES42		On 02/02/2017	Bond Future	10.22951	86.88580		10.27774	86.51120			0.00	0.00	0	0.00
ES42		On 04/05/2017	Bond Future	10.28280	84.39893		10.33233	84.01811			0.00	0.00	0	0.00
ES42		On 25/04/2042	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
GOVI		On 03/11/2016	GOVI	537.83100	537.83100		536.12400	536.12400			0.00	0.00	0	417.00
GOVI		On 02/02/2017	GOVI	548.32500	548.32500		546.60000	546.60000			0.00	0.00	0	26.00
GOVI		On 04/05/2017	GOVI	559.52800	559.52800		557.77900	557.77900			0.00	0.00	0	0.00
HK\$/R		On 19/09/2016	Foreign Exchange Future	1.77120	1.77120		1.79160	1.79160		16.71	0.00	0.00	0	0.00
HK\$/R		On 19/12/2016	Foreign Exchange Future	1.80400	1.80400		1.82490	1.82490		17.96	0.00	0.00	0	0.00
HK\$/R		On 13/03/2017	Foreign Exchange Future	1.83450	1.83450		1.85560	1.85560		18.46	0.00	0.00	0	0.00
I2025		On 04/08/2016	Bond Future	127.68833	127.68833		127.68833	127.68833			0.00	0.00	0	0.00
I2025		On 03/11/2016	Bond Future	130.25068	130.25068		130.06272	130.06272			0.00	0.00	0	3,106.00
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 04/08/2016	Bond Future	107.59809	107.59809		107.59809	107.59809			0.00	0.00	0	0.00
I2033		On 03/11/2016	Bond Future	108.57099	108.57099		108.58264	108.58264			0.00	0.00	0	4,275.00
I2033		On 28/02/2033	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
I2038		On 04/08/2016	Bond Future	133.95583	133.95583		133.95583	133.95583			0.00	0.00	0	0.00
I2038		On 03/11/2016	Bond Future	136.43272	136.43272		136.44701	136.44701			0.00	0.00	0	20,808.00
I2038		On 31/01/2038	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
I2046		On 04/08/2016	Bond Future	133.83314	133.83314		133.83314	133.83314			0.00	0.00	0	0.00
I2046		On 03/11/2016	Bond Future	134.81052	134.81052		134.82484	134.82484			0.00	0.00	0	17,253.00
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 04/08/2016	Bond Future	142.34491		142.34491		142.34491	142.34491			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future	144.97740		144.97740		144.99272	144.99272			0.00	0.00	0	21,628.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future	251.97400		251.97400		252.02100	252.02100			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	256.90600		256.90600		256.96000	256.96000			0.00	0.00	0	55.00
IGOV	On 04/05/2017	Index Future	262.16900		262.16900		262.23100	262.23100			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	682.37100		682.37100		682.36700	682.36700			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	695.64700		695.64700		695.64600	695.64600			0.00	0.00	0	150.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.39000		92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.50000		92.50000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.52000		92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.60000		92.40000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.62000		92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.63000		92.37000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.13440		0.13440		0.13570	0.13570			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13430		0.13430		0.13540	0.13540			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13460		0.13460		0.13470	0.13470			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.04100		0.04100		0.04110	0.04110			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.03920		0.03920		0.03970	0.03970			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.03850		0.03850		0.03910	0.03910			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	9.78320		9.78320		9.88150	9.88150		13.80	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	9.92020		9.92020		10.01990	10.01990		14.57	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.05200		10.05200		10.15410	10.15410		15.15	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.30790		1.30790		1.31790	1.31790			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.32050		1.32050		1.33060	1.33060			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.33620		1.33620		1.34640	1.34640			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future	1.30490		1.30490		1.30620	1.30620			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future	1.30740		1.30740		1.30860	1.30860			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future	1.31010		1.31010		1.31130	1.31130			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10950		1.10950		1.10890	1.10890			0.00	0.00	0	11,955.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11390		1.11390		1.11330	1.11330			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11850		1.11850		1.11780	1.11780			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.56000		114.56842		8.56000	114.56842		9.55	0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.56790		116.89703		8.61494	116.55674		9.19	0.00	652,519,221.46	5,582	94,167.00
R186	On 03/11/2016	Bond Future	9.10	Put	733.44000		0.73344		844.22000	0.84422	733.440	9.39	0.23	0.00	0	5,200.00
R186	On 03/11/2016	Bond Future	9.20	Call	5,046.85000		5.04685		4,801.92000	4.80192	5,046.850	9.44	0.81	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	6,189.35000		6.18935		5,917.71000	5.91771	6,189.350	9.56	0.87	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	192.44000		0.19244		234.75000	0.23475	192.440	9.71	0.08	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	168.78000		0.16878		207.05000	0.20705	168.780	9.74	0.07	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.59394		113.87452		8.64246	113.53037		9.37	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	2,405.19000		2.40519		2,277.79000	2.27779	2,405.190	9.27	0.45	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,019.37000		2.01937		2,175.23000	2.17523	2,019.370	9.45	0.37	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,021.00000		1.02100		1,119.54000	1.11954	1,021.000	9.74	0.22	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	882.16000		0.88216		970.93000	0.97093	882.160	9.80	0.20	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.60716		116.20314		8.65736	115.85387		9.14	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 04/08/2016	Bond Future			299.26830		299.26830		299.26830	299.26830			0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			304.98814		304.98814		304.83315	304.83315			0.00	0.00	0	1,589.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future			248.09864		248.09864		248.09864	248.09864		8.51	0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			252.51602		252.51602		252.71270	252.71270			0.00	0.00	0	36,773.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.28000		100.78647		8.28000	100.78647		6.96	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			8.30773		98.76223		8.35518	98.53691		6.89	0.00	8,691,076.24	88	14,971.00
R2023	On 02/02/2017	Bond Future			8.33254		100.68962		8.38198	100.46233		6.65	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.33310		98.81271		8.38482	98.58236		6.61	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 04/08/2016	Bond Future			7.51000		104.07202		7.51000	104.07202		1.18	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			7.49815		101.82355		7.55547	101.77681		0.94	0.00	0.00	0	30,354.00
R203	On 02/02/2017	Bond Future			7.35074		103.81075		7.42852	103.76562		0.66	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.58288		101.75756		6.70927	101.71316		0.40	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

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
R2030	On 04/08/2016	Bond Future		8.94000	92.93469		8.94000	92.93469			0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future		8.93606	94.97263		8.98283	94.63272			0.00	0.00	0	30,343.00
R2030	On 02/02/2017	Bond Future		8.96716	92.81994		9.01514	92.47574			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		8.99121	94.71834		9.04055	94.36863			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 04/08/2016	Bond Future		9.06000	96.25286		9.06000	96.25286		12.88	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future		9.05445	94.25728		9.10122	93.89235		13.10	0.00	146,287,298.56	1,552	13,093.00
R2032	On 02/02/2017	Bond Future		9.08932	96.09693		9.13724	95.72723		12.87	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		9.11359	93.90080		9.16279	93.52510		13.20	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 04/08/2016	Bond Future		9.12500	101.70715		9.12500	101.70715			0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future		9.11451	99.55446		9.16119	99.15024			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future		9.15082	101.49728		9.19862	101.08766			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.17394	99.06573		9.22293	98.64941			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 04/08/2016	Bond Future		9.17500	94.04159		9.17500	94.04159		14.94	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		9.15613	96.29175		9.20274	95.88712		14.62	0.00	38,901,867.00	404	40,431.00
R2037	On 02/02/2017	Bond Future		9.18829	93.91439		9.23596	93.50423		15.05	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.21439	95.83533		9.26323	95.41831		14.81	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 04/08/2016	Bond Future		7.72000	101.67239		7.72000	101.67239		2.64	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		7.73974	103.54588		7.79029	103.44853		2.29	0.00	20,709,176.00	200	29,017.00
R204	On 02/02/2017	Bond Future		7.71606	101.52561		7.77246	101.42886		2.09	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.62551	103.60151		7.69013	103.50445		1.79	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 04/08/2016	Bond Future		9.20500	98.28170		9.20500	98.28170		15.63	0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future		9.18572	100.64977		9.23231	100.21339		15.32	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future		9.21761	98.10711		9.26523	97.66477		15.78	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.24361	100.11372		9.29237	99.66395		15.52	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 04/08/2016	Bond Future		9.24500	95.32556		9.24500	95.32556		16.35	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		9.22003	97.69335		9.26658	97.25169		16.06	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future		9.25140	95.21818		9.29896	94.77031		16.56	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.27709	97.16577		9.32575	96.71034		16.31	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

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
R2048	On 04/08/2016	Bond Future			9.23000		98.96953		9.23000	98.96953		16.20	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			9.21144		96.93391		9.25797	96.48033		16.69	0.00	0.00	0	61,324.00
R2048	On 02/02/2017	Bond Future			9.24507		98.82563		9.29262	98.36559		16.43	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.26715		96.40304		9.31577	95.93507		16.95	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 04/08/2016	Bond Future			7.90500		98.56931		7.90500	98.56931		3.96	0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future			7.94447		100.34805		7.99339	100.21436		3.53	0.00	878,848,221.90	8,758	57,282.00
R207	On 02/02/2017	Bond Future			7.94518		98.66347		7.99778	98.52965		3.35	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,616.93000		2.61693		2,509.76000	2.50976	2,616.930	3.53	0.85	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.91714		100.68097		7.97449	100.54601		3.04	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.06500		97.41432		8.06500	97.41432		5.26	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.09809		95.81089		8.14622	95.64129		4.99	0.00	0.00	0	34,900.00
R208	On 02/02/2017	Bond Future			8.11312		97.68082		8.16391	97.51029		4.68	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.10081		96.27332		8.15484	96.10089		4.53	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 04/08/2016	Bond Future			9.08500		76.48522		9.08500	76.48522		14.84	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future			9.06928		75.13799		9.11582	74.80071		15.14	0.00	10,669,594.58	142	35,738.00
R209	On 03/11/2016	Bond Future	8.87	Call	1,552.04000		1.55204		0.00000	0.00000	1,552.040	14.96	0.41	15,332,955.59	500	250.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,274.12000		2.27412		0.00000	0.00000	2,274.120	15.04	0.50	9,276,531.74	250	250.00
R209	On 03/11/2016	Bond Future	9.45	Put	1,112.27000		1.11227		0.00000	0.00000	1,112.270	15.32	0.30	11,221,701.57	500	250.00
R209	On 03/11/2016	Bond Future	10.25	Put	196.68000		0.19668		237.85000	0.23785	196.680	16.04	0.07	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.09944		76.60451		9.14698	76.26248		14.94	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.12038		75.01842		9.16901	74.67066		15.40	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 04/08/2016	Bond Future			187.53700		187.53700		187.53700	187.53700			0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future			188.73375		188.73375		188.75426	188.75426			0.00	0.00	0	2,269.00

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
R210		On 31/03/2028	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R211		On 04/08/2016	Bond Future		139.68437	139.68437	139.68437	139.68437			0.00	0.00	0	0.00
R211		On 03/11/2016	Bond Future		142.26628	142.26628	142.28182	142.28182			0.00	0.00	0	56.00
R211		On 31/01/2017	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R212		On 04/08/2016	Bond Future		146.20103	146.20103	146.20103	146.20103			0.00	0.00	0	0.00
R212		On 03/11/2016	Bond Future		148.90326	148.90326	148.91961	148.91961			0.00	0.00	0	4,169.00
R212		On 31/01/2022	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213		On 04/08/2016	Bond Future		8.98000	87.18435	8.98000	87.18435		12.61	0.00	0.00	0	0.00
R213		On 03/11/2016	Bond Future		8.97272	85.59192	9.01941	85.26236		12.79	0.00	0.00	0	43,032.00
R213		On 02/02/2017	Bond Future		9.00683	87.26228	9.05468	86.92837		12.60	0.00	0.00	0	0.00
R213		On 04/05/2017	Bond Future		9.02711	85.49176	9.07621	85.15240		12.94	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 04/08/2016	Bond Future		9.16500	77.01576	9.16500	77.01576		15.63	0.00	0.00	0	0.00
R214		On 03/11/2016	Bond Future		9.13971	75.62938	9.18619	75.27465		16.03	0.00	0.00	0	29,406.00
R214		On 02/02/2017	Bond Future		9.17148	77.10531	9.21895	76.74551		15.82	0.00	0.00	0	0.00
R214		On 04/05/2017	Bond Future		9.19176	75.38112	9.24027	75.01515		16.31	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 19/09/2016	Foreign Exchange Future		23,905.09000	23,905.09000	24,189.39000	24,189.39000			0.00	0.00	0	0.00
RAIN		On 19/12/2016	Foreign Exchange Future		24,351.76000	24,351.76000	24,642.42000	24,642.42000			0.00	0.00	0	0.00
SGD / R		On 19/09/2016	Foreign Exchange Future		10.18460	10.18460	10.30390	10.30390		14.19	0.00	0.00	0	0.00
SGD / R		On 19/12/2016	Foreign Exchange Future		10.35750	10.35750	10.48030	10.48030		15.01	0.00	0.00	0	0.00
TRY / R		On 19/09/2016	Foreign Exchange Future		4.56040	4.56040	4.56580	4.56580		12.56	0.00	0.00	0	0.00
TRY / R		On 19/12/2016	Foreign Exchange Future		4.54740	4.54740	4.55030	4.55030		13.43	0.00	0.00	0	0.00
ZMW / R		On 19/09/2016	Foreign Exchange Future		1.35320	1.35320	1.35910	1.35910			0.00	0.00	0	0.00
ZMW / R		On 19/12/2016	Foreign Exchange Future		1.29140	1.29140	1.29950	1.29950			0.00	0.00	0	0.00
ZMW / R		On 13/03/2017	Foreign Exchange Future		1.24330	1.24330	1.25180	1.25180			0.00	0.00	0	0.00
Total for Derivatives :												2,222,544,167.19	48,617	3,695,421.00
Grand Total:												2,222,544,167.19	48,617	3,695,421.00