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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/08/2016

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 26/08/2016	Any day expiry	14.06150	14.06150		14.27280	14.27280		22.69	0.00	0.00	0	0.00
\$ / R	On 29/08/2016	Any day expiry	14.06600	14.06600		14.27280	14.27280		22.77	0.00	0.00	0	2,467.00
\$ / R	On 29/08/2016	Any day expiry	13.75	Call	351.35490	0.35135	544.70300	0.54470	351.355	27.88	0.82	0.00	2,000.00
\$ / R	On 29/08/2016	Any day expiry	14.18	Call	79.82280	0.07982	199.46430	0.19946	79.823	25.23	0.37	0.00	40,000.00
\$ / R	On 29/08/2016	Any day expiry	15.15	Call	4.25490	0.00425	10.82570	0.01083	4.255	40.45	0.02	0.00	40,000.00
\$ / R	On 29/08/2016	Any day expiry	16.00	Call	0.40840	0.00041	1.28040	0.00128	0.408	49.56	0.00	0.00	40,000.00
\$ / R	On 31/08/2016	Any day expiry	14.06600	14.06600		14.27020	14.27020		24.37	0.00	0.00	0	410.00
\$ / R	On 31/08/2016	Any day expiry	13.83	Put	77.26370	0.07726	38.68550	0.03869	77.264	26.08	0.28	0.00	6,600.00
\$ / R	On 01/09/2016	Any day expiry	14.06850	14.06850		14.27300	14.27300		24.72	0.00	0.00	0	0.00
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	126.07150	0.12607	65.72210	0.06572	126.071	25.00	0.39	0.00	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	158.58800	0.15859	280.53230	0.28053	158.588	24.78	0.47	0.00	18,400.00
\$ / R	On 05/09/2016	Any day expiry	14.07830	14.07830		14.28420	14.28420		22.95	0.00	0.00	0	55.00
\$ / R	On 06/09/2016	Any day expiry	14.08080	14.08080		14.28700	14.28700		22.82	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	14.08620	14.08620		14.29270	14.29270		22.61	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	14.08910	14.08910		14.29560	14.29560		22.53	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	36.27430	0.03627	73.57270	0.07357	36.274	25.48	0.11	0.00	133.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	2.55350	0.00255	4.74410	0.00474	2.553	33.34	0.01	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			14.10070	14.10070	14.30710	14.30710		21.47	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	901.64360	0.90164	743.14810	0.74315	901.644	23.85	0.86	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.72330	0.00072	2.26490	0.00226	0.723	43.25	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.10650	14.10650	14.31280	14.31280		21.30	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.11810	14.11810	14.32430	14.32430		20.67	0.00	614,052,641.40	43,494	465,692.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.00	Put	19.39250	0.01939	13.85080	0.01385	19.393	20.89	0.06	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	34.01650	0.03402	25.83410	0.02583	34.017	19.80	0.10	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	67.95800	0.06796	48.78770	0.04879	67.958	19.29	0.18	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	81.47410	0.08147	56.14780	0.05615	81.474	19.43	0.20	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	113.91600	0.11392	77.93860	0.07794	113.916	19.71	0.26	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	120.05740	0.12006	82.45690	0.08246	120.057	19.75	0.27	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	146.79490	0.14679	102.37160	0.10237	146.795	19.94	0.31	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	356.80660	0.35681	497.59470	0.49759	356.807	20.44	0.57	0.00	0	53,900.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Put	238.70660	0.23871	173.29470	0.17329	238.707	20.44	0.43	0.00	0	3,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	264.79570	0.26480	383.71150	0.38371	264.796	20.99	0.47	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	346.69570	0.34670	259.41150	0.25941	346.696	20.99	0.53	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	227.16630	0.22717	334.51520	0.33452	227.166	21.31	0.42	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	547.50050	0.54750	428.82200	0.42882	547.501	21.94	0.67	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	140.83510	0.14084	219.20630	0.21921	140.835	22.25	0.29	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	622.73510	0.62274	494.90630	0.49491	622.735	22.25	0.71	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	136.30980	0.13631	212.92330	0.21292	136.310	22.32	0.28	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	701.42380	0.70142	565.06050	0.56506	701.424	22.57	0.75	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	115.64070	0.11564	183.84700	0.18385	115.641	22.63	0.25	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	750.12830	0.75013	608.95610	0.60896	750.128	22.76	0.77	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	70.41890	0.07042	120.64420	0.12064	70.419	23.29	0.16	0.00	0	4,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	952.31890	0.95232	796.34420	0.79634	952.319	23.29	0.84	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	48.41120	0.04841	86.98170	0.08698	48.411	23.70	0.12	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	39.99520	0.04000	73.60350	0.07360	39.995	23.90	0.10	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,504.89310	1.50489	1,319.82300	1.31982	1,504.893	24.67	0.94	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,601.41800	1.60142	1,412.79920	1.41280	1,601.418	25.04	0.95	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	15.08180	0.01508	28.61250	0.02861	15.082	25.62	0.04	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	11.54080	0.01154	21.96870	0.02197	11.541	26.24	0.03	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	6.70690	0.00671	12.72390	0.01272	6.707	27.54	0.02	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	5.64000	0.00564	10.65710	0.01066	5.640	27.98	0.02	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	4.69580	0.00470	8.82160	0.00882	4.696	28.45	0.01	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	4.56720	0.00457	8.57120	0.00857	4.567	28.52	0.01	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	4.32190	0.00432	8.09350	0.00809	4.322	28.67	0.01	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	3.05170	0.00305	3.80550	0.00381	3.052	35.53	0.01	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.40790	0.00041	0.75150	0.00075	0.408	40.51	0.00	0.00	0	17,500.00
\$ / R	On 22/09/2016	Any day expiry			14.12680	14.12680	14.33290	14.33290		20.71	0.00	0.00	0	0.00
\$ / R	On 22/09/2016	Any day expiry	14.20	Put	358.57640	0.35858	272.03820	0.27204	358.576	20.87	0.53	0.00	0	16,500.00
\$ / R	On 27/09/2016	Any day expiry			14.14140	14.14140	14.34720	14.34720		20.29	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.14430	14.14430	14.35010	14.35010		20.28	0.00	0.00	0	900.00

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 28/09/2016	Any day expiry	11.80	Put	1.03570	0.00104	1.31580	0.00132	1.036	22.60	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	89.99330	0.08999	62.92650	0.06293	89.993	18.81	0.20	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	2.70710	0.00271	3.63490	0.00363	2.707	33.18	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	2.60220	0.00260	3.48620	0.00349	2.602	34.03	0.01	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			14.14720	14.14720	14.35300	14.35300		20.30	0.00	0.00	0	2,740.00
\$ / R	On 30/09/2016	Any day expiry			14.15010	14.15010	14.35580	14.35580		20.33	0.00	0.00	0	70.00
\$ / R	On 05/10/2016	Any day expiry			14.16410	14.16410	14.37010	14.37010		20.17	0.00	0.00	0	27.00
\$ / R	On 14/10/2016	Any day expiry			14.18940	14.18940	14.39580	14.39580		20.20	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			14.20340	14.20340	14.41010	14.41010		22.67	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	300.34430	0.30034	384.89860	0.38490	300.344	21.04	0.39	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.22300	14.22300	14.43010	14.43010		22.52	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	3.43600	0.00344	5.19210	0.00519	3.436	19.58	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	158.56920	0.15857	111.28340	0.11128	158.569	18.85	0.24	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	4.04450	0.00404	4.29540	0.00430	4.044	27.48	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	3.52420	0.00352	3.81020	0.00381	3.524	27.41	0.01	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.22580	14.22580	14.43290	14.43290		20.16	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	98.44210	0.09844	67.09000	0.06709	98.442	18.46	0.17	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,050.33980	1.05034	901.02030	0.90102	1,050.340	22.13	0.72	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	77.27370	0.07727	100.80820	0.10081	77.274	24.50	0.12	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.25640	14.25640	14.46390	14.46390		20.13	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	979.37920	0.97938	837.56790	0.83757	979.379	21.75	0.67	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	86.40250	0.08640	109.34380	0.10934	86.403	24.73	0.12	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.26470	14.26470	14.47230	14.47230		20.21	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	884.55880	0.88456	1,036.19030	1.03619	884.559	18.97	0.72	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	531.73510	0.53174	638.51670	0.63852	531.735	20.21	0.52	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry			14.28400	14.28400	14.49180	14.49180		20.29	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	137.23960	0.13724	98.98510	0.09899	137.240	18.62	0.19	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,514.82730	1.51483	1,350.30880	1.35031	1,514.827	23.17	0.77	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	64.19890	0.06420	79.58650	0.07959	64.199	26.02	0.08	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.31440	14.31440	14.52250	14.52250		20.22	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	13.70230	0.01370	9.92170	0.00992	13.702	19.82	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	218.88530	0.21889	165.25110	0.16525	218.885	18.82	0.25	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	22.19400	0.02219	28.78340	0.02878	22.194	30.11	0.03	0.00	0	400.00
\$ / R	On 13/12/2016	Any day expiry			14.35680	14.35680	14.56580	14.56580		20.08	0.00	3,592,925.00	250	250.00
\$ / R	On 14/12/2016	Any day expiry			14.35960	14.35960	14.56870	14.56870		20.06	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.37380	14.37380	14.58320	14.58320		20.05	0.00	401,373,991.20	27,924	104,735.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	18.05880	0.01806	13.36760	0.01337	18.059	19.12	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.50	Put	52.74720	0.05275	39.74250	0.03974	52.747	18.10	0.08	0.00	0	24,146.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	59.97710	0.05998	45.31380	0.04531	59.977	17.97	0.09	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	117.82410	0.11782	85.97240	0.08597	117.824	18.09	0.15	0.00	0	148,350.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	165.38330	0.16538	124.11780	0.12412	165.383	18.28	0.19	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,230.06730	1.23007	1,392.59740	1.39260	1,230.067	18.39	0.78	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	196.26730	0.19627	149.39740	0.14940	196.267	18.39	0.22	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	199.00700	0.19901	151.65470	0.15165	199.007	18.40	0.22	0.00	0	4,500.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	245.00080	0.24500	188.42460	0.18842	245.001	18.61	0.26	0.00	0	25,586.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	991.17010	0.99117	1,131.37820	1.13138	991.170	18.93	0.69	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	317.37010	0.31737	248.17820	0.24818	317.370	18.93	0.31	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	337.24390	0.33724	265.29340	0.26529	337.244	19.01	0.32	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	345.39580	0.34540	272.33770	0.27234	345.396	19.04	0.32	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	821.03980	0.82104	944.68130	0.94468	821.040	19.41	0.62	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	447.23980	0.44724	361.48130	0.36148	447.240	19.41	0.38	5,533,905.00	1,000	87,390.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	779.91850	0.77992	899.18650	0.89919	779.919	19.53	0.60	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	774.90090	0.77490	893.62740	0.89363	774.901	19.55	0.59	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	496.11050	0.49611	404.89320	0.40489	496.111	19.57	0.41	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	506.21100	0.50621	0.00000	0.00000	506.211	19.60	0.41	33,175,770.58	5,550	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	730.96040	0.73096	844.83020	0.84483	730.960	19.69	0.57	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	547.68910	0.54769	451.08700	0.45109	547.689	19.73	0.43	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	601.90930	0.60191	500.02110	0.50002	601.909	19.89	0.46	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	688.55060	0.68855	578.42370	0.57842	688.551	20.14	0.50	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	719.01770	0.71902	605.85920	0.60586	719.018	20.24	0.51	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	800.99040	0.80099	680.44310	0.68044	800.990	20.49	0.54	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	846.71910	0.84672	722.87180	0.72287	846.719	20.63	0.55	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	913.88720	0.91389	785.47980	0.78548	913.887	20.82	0.58	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	469.27550	0.46928	0.00000	0.00000	469.276	20.94	0.41	70,641,885.51	11,900	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	1,040.77880	1.04078	903.79950	0.90380	1,040.779	21.20	0.61	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	429.06150	0.42906	500.57170	0.50057	429.062	21.24	0.38	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,055.26150	1.05526	917.37170	0.91737	1,055.261	21.24	0.62	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,203.99700	1.20400	1,058.32120	1.05832	1,203.997	21.65	0.66	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,211.61010	1.21161	1,065.56850	1.06557	1,211.610	21.67	0.66	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	333.05520	0.33306	389.77660	0.38978	333.055	22.07	0.31	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,359.25520	1.35926	1,206.57660	1.20658	1,359.255	22.07	0.69	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	312.88930	0.31289	366.38860	0.36639	312.889	22.28	0.29	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,439.08930	1.43909	1,283.18860	1.28319	1,439.089	22.28	0.71	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,495.21550	1.49522	1,337.72700	1.33773	1,495.215	22.40	0.72	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,584.71370	1.58471	1,424.86430	1.42486	1,584.714	22.60	0.73	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,684.05220	1.68405	1,521.35050	1.52135	1,684.052	22.82	0.75	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	249.73400	0.24973	295.04300	0.29504	249.734	22.91	0.24	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	227.00550	0.22701	268.37150	0.26837	227.005	23.18	0.22	0.00	0	25,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,853.20550	1.85321	1,685.17150	1.68517	1,853.205	23.18	0.78	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	186.90730	0.18691	221.15620	0.22116	186.907	23.73	0.19	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,265.55690	2.26556	2,087.22410	2.08722	2,265.557	24.02	0.83	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,319.46280	2.31946	2,140.01570	2.14002	2,319.463	24.12	0.83	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	161.28640	0.16129	190.87860	0.19088	161.286	24.16	0.17	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,464.39660	2.46440	2,282.17800	2.28218	2,464.397	24.41	0.85	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	141.26420	0.14126	167.16110	0.16716	141.264	24.55	0.15	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	130.22850	0.13023	153.81870	0.15382	130.229	24.82	0.14	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	127.48030	0.12748	149.35330	0.14935	127.480	24.97	0.13	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	125.34950	0.12535	145.88740	0.14589	125.350	25.08	0.13	0.00	0	1,200.00

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	17.39	Call	107.32690	0.10733	121.22710	0.12123	107.327	26.24	0.11	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	103.03060	0.10303	116.15040	0.11615	103.031	26.57	0.11	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	97.30310	0.09730	109.38910	0.10939	97.303	27.04	0.10	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	96.29420	0.09629	108.19640	0.10820	96.294	27.13	0.10	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	86.90000	0.08690	97.12570	0.09713	86.900	28.05	0.09	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	85.28080	0.08528	95.22140	0.09522	85.281	28.23	0.09	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	84.23470	0.08423	93.98960	0.09399	84.235	28.34	0.09	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	83.71990	0.08372	93.38500	0.09338	83.720	28.40	0.08	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	52.31870	0.05232	65.52080	0.06552	52.319	29.08	0.06	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	48.86410	0.04886	61.32870	0.06133	48.864	29.08	0.05	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	48.12570	0.04813	60.43130	0.06043	48.126	29.08	0.05	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	42.90850	0.04291	54.07700	0.05408	42.909	29.08	0.05	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	39.72770	0.03973	50.19000	0.05019	39.728	29.08	0.04	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	27.95030	0.02795	35.69820	0.03570	27.950	29.08	0.03	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	26.86610	0.02687	34.35500	0.03436	26.866	29.08	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	25.61720	0.02562	32.80550	0.03281	25.617	29.08	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	22.91210	0.02291	29.44050	0.02944	22.912	29.08	0.03	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	20.64310	0.02064	26.60820	0.02661	20.643	29.08	0.02	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	19.35390	0.01935	24.99460	0.02499	19.354	29.08	0.02	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	17.27900	0.01728	22.39000	0.02239	17.279	29.08	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	16.45580	0.01646	21.35400	0.02135	16.456	29.08	0.02	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	10.54630	0.01055	13.86300	0.01386	10.546	29.08	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	7.93070	0.00793	10.50920	0.01051	7.931	29.08	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	7.53880	0.00754	10.00410	0.01000	7.539	29.08	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.44470	14.44470	14.65570	14.65570		19.81	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	445.26250	0.44526	362.56410	0.36256	445.263	18.93	0.36	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	264.66230	0.26466	308.36830	0.30837	264.662	22.99	0.24	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.47870	14.47870	14.69040	14.69040		19.75	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	527.22330	0.52722	437.01040	0.43701	527.223	19.05	0.39	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	341.42960	0.34143	392.37190	0.39237	341.430	22.32	0.28	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.61220	14.61220	14.82670	14.82670		19.55	0.00	3,916,069.60	268	30,952.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	44.71520	0.04472	31.22040	0.03122	44.715	16.11	0.06	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,245.49910	1.24550	1,113.06160	1.11306	1,245.499	20.57	0.58	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,338.41960	1.33842	1,201.70530	1.20171	1,338.420	20.78	0.60	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,593.84950	1.59385	1,445.87160	1.44587	1,593.850	21.37	0.65	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,624.85570	1.62486	1,475.75330	1.47575	1,624.856	21.44	0.65	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,453.84380	2.45384	2,284.09400	2.28409	2,453.844	22.99	0.76	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	177.08630	0.17709	193.42060	0.19342	177.086	26.18	0.13	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	176.64390	0.17664	192.91280	0.19291	176.644	26.20	0.13	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	155.13320	0.15513	168.15210	0.16815	155.133	27.47	0.12	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	126.90930	0.12691	151.05340	0.15105	126.909	27.47	0.10	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	41.03240	0.04103	50.47300	0.05047	41.032	27.47	0.04	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.69790	14.69790	14.91370	14.91370		19.43	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	511.15460	0.51115	437.28240	0.43728	511.155	18.41	0.33	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	346.01030	0.34601	390.55400	0.39055	346.010	23.10	0.24	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.73500	14.73500	14.95150	14.95150		19.57	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	585.94630	0.58595	505.68700	0.50569	585.946	18.53	0.36	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	427.98290	0.42798	481.90310	0.48190	427.983	22.50	0.28	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.89370	14.89370	15.11270	15.11270		19.56	0.00	0.00	0	149,771.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	615.00240	0.61500	542.46830	0.54247	615.002	18.35	0.34	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	672.55720	0.67256	592.93520	0.59294	672.557	18.51	0.36	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,044.08670	1.04409	935.69970	0.93570	1,044.087	19.54	0.46	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,444.14540	1.44415	1,317.23540	1.31724	1,444.145	20.42	0.55	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,644.71140	1.64471	1,509.12310	1.50912	1,644.711	20.83	0.58	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	643.33700	0.64334	714.25630	0.71426	643.337	21.55	0.36	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	548.67480	0.54867	611.00500	0.61100	548.675	22.20	0.32	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	356.86860	0.35687	391.24080	0.39124	356.869	24.24	0.21	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	321.10020	0.32110	350.49050	0.35049	321.100	25.21	0.19	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	244.21020	0.24421	283.82550	0.28383	244.210	26.57	0.15	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.96130	14.96130	15.18130	15.18130		19.56	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	556.77310	0.55677	490.64350	0.49064	556.773	18.19	0.31	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	416.84010	0.41684	459.60500	0.45961	416.840	23.75	0.24	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.16270	15.16270	15.38580	15.38580		19.73	0.00	0.00	0	2,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	182.05830	0.18206	0.00000	0.00000	182.058	16.27	0.13	8,013,244.80	4,000	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	507.25320	0.50725	0.00000	0.00000	507.253	18.01	0.27	8,130,193.76	2,000	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.43800	15.43800	15.66470	15.66470		20.25	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.71320	15.71320	15.94360	15.94360		20.56	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.98850	15.98850	16.22250	16.22250		20.83	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	584.33940	0.58434	546.84500	0.54684	584.339	18.57	0.22	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.11810	14.11810	14.32430	14.32430		20.67	0.00	818,849.80	58	596.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.37380	14.37380	14.58320	14.58320		20.05	0.00	14,373.80	1	167.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.61220	14.61220	14.82670	14.82670		19.55	0.00	0.00	0	54.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.89370	14.89370	15.11270	15.11270		19.56	0.00	0.00	0	3.00
£ / R	On 31/08/2016	Any day expiry			18.56950	18.56950	18.83170	18.83170		43.42	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			18.59870	18.59870	18.86420	18.86420		20.21	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,603.27470	2.60327	2,340.60480	2.34060	2,603.275	27.58	0.99	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.00380	0.00000	0.00430	0.00000	0.004	41.01	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			18.64330	18.64330	18.90840	18.90840		18.99	0.00	114,358,002.20	6,134	47,195.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	512.17980	0.51218	380.23150	0.38023	512.180	19.26	0.60	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	2.19030	0.00219	3.52630	0.00353	2.190	28.24	0.01	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	1.17530	0.00118	2.15760	0.00216	1.175	32.42	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.16050	0.00016	0.57280	0.00057	0.161	34.90	0.00	0.00	0	800.00
£ / R	On 05/10/2016	Any day expiry			18.71110	18.71110	18.97610	18.97610		18.53	0.00	0.00	0	112.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.01800	19.01800	19.28830	19.28830		18.14	0.00	181,983,242.00	9,569	21,766.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	125.33440	0.12533	104.93870	0.10494	125.334	17.28	0.13	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,568.08210	2.56808	2,346.56960	2.34657	2,568.082	20.25	0.84	0.00	0	4,885.00

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	50.87330		0.05087		56.56150	0.05656	50.873	25.70	0.05	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.37280		19.37280		19.64920	19.64920		18.19	0.00	368,083.20	19	1,241.00
£ / R	On 25/04/2017	Any day expiry			19.55620		19.55620		19.83550	19.83550		18.32	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			19.79140		19.79140		20.07290	20.07290			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.61060		20.61060		20.90080	20.90080		18.11	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14055		0.14055		0.14256	0.14256		20.25	0.00	0.00	0	18,271.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14370		0.14370		0.14573	0.14573		19.70	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14672		0.14672		0.14879	0.14879		19.24	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15027		0.15027		0.15239	0.15239		19.49	0.00	0.00	0	0.00
€ / R	On 26/08/2016	Any day expiry			15.89020		15.89020		16.10190	16.10190		17.36	0.00	619,717.80	39	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.93210		15.93210		16.16880	16.16880		19.45	0.00	8,937,908.10	561	37,925.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	27.99220		0.02799		20.53310	0.02053	27.992	19.25	0.08	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	376.67770		0.37668		539.79120	0.53979	376.678	19.21	0.57	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	100.63130		0.10063		169.85750	0.16986	100.631	21.38	0.21	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			15.97740		15.97740		16.21390	16.21390		19.32	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			16.20500		16.20500		16.44490	16.44490		18.70	0.00	8,120,800.00	500	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.28660		16.28660		16.52820	16.52820		18.64	0.00	8,306,166.00	510	17,983.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	593.97620		0.59398		712.19240	0.71219	593.976	18.95	0.47	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,075.02370		1.07502		930.21680	0.93022	1,075.024	19.59	0.61	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	19.05230		0.01905		24.65310	0.02465	19.052	25.51	0.02	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.62470		16.62470		16.87250	16.87250		18.46	0.00	764,736.20	46	5,023.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.02490		17.02490		17.27750	17.27750		18.59	0.00	8,512,450.00	500	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.40200		17.40200		17.65950	17.65950		18.85	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.64981		99.64981		99.64287	99.64287			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.79229		96.79229		96.78535	96.78535			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.60764		95.60764		95.60046	95.60046			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.70109		97.70109		97.69463	97.69463			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.09486		100.09486		100.09968	100.09968			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.08000		100.08000		100.08459	100.08459			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.76721		99.76721		99.76780	99.76780			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.88890		99.88890		99.87950	99.87950			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.23859		100.23859		100.22624	100.22624			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.59367		99.59367		99.57969	99.57969			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.33291		99.33291		99.31959	99.31959			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.48475		99.48475		99.48001	99.48001			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.01977		99.01977		98.99565	98.99565			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.42911		98.42911		98.41510	98.41510			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.80337		97.80337		97.79978	97.79978			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 21/09/2021	Interest Rate Swap		98.14167	98.14167		98.14792	98.14792			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future		500.84000	500.84000		498.89200	498.89200			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future		510.54900	510.54900		508.55800	508.55800			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future		576.75800	576.75800		572.74900	572.74900			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future		587.93800	587.93800		583.84600	583.84600			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future		525.78000	525.78000		521.48100	521.48100			0.00	10,515,600.00	2	718.00
ALBI	On 02/02/2017	Index Future		535.97200	535.97200		531.58500	531.58500			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		546.83000	546.83000		542.36400	542.36400			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		10.81320	10.81320		10.90010	10.90010		15.83	0.00	2,703,300.00	250	10,583.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.98350	10.98350		11.07130	11.07130		15.07	0.00	0.00	0	1,015.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.14580	11.14580		11.23570	11.23570		14.72	0.00	378,957.20	34	3,531.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.33850	11.33850		11.42990	11.42990		15.00	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.52370	11.52370		11.61650	11.61650		15.29	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		10.95870	10.95870		11.07960	11.07960		16.48	0.00	0.00	0	2,230.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		11.16190	11.16190		11.28480	11.28480		15.66	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		11.35270	11.35270		11.47840	11.47840		15.40	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future		14.60230	14.60230		14.81090	14.81090		19.49	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future		14.95040	14.95040		15.16440	15.16440		18.93	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		15.27960	15.27960		15.50000	15.50000		18.97	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.11280	2.11280		2.14660	2.14660		17.96	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.14130	2.14130		2.17590	2.17590		17.09	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.16760	2.16760		2.20320	2.20320		16.69	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.13470	2.13470		2.16910	2.16910		17.45	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.14060	2.14060		2.17180	2.17180		18.02	0.00	0.00	0	312.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.18880	2.18880		2.22070	2.22070		17.21	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
ES23A	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
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 03/11/2016	Bond Future	10.47804	77.76167		10.59677	77.00451				0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.55886	79.26912		10.68169	78.49668				0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.62843	77.07998		10.75506	76.29339				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 03/11/2016	Bond Future	10.58550	82.04300		10.70423	81.17454				0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.66085	83.63368		10.78353	82.74778				0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.72983	81.06548		10.85632	80.16319				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	523.97800	523.97800		520.00200	520.00200				0.00	10,479,560.00	2	417.00
GOVI	On 02/02/2017	GOVI	534.13500	534.13500		530.07800	530.07800				0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	544.95500	544.95500		540.82600	540.82600				0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.82060	1.82060		1.84750	1.84750			19.98	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.85540	1.85540		1.88270	1.88270			19.56	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.88720	1.88720		1.91520	1.91520			19.30	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.68846	128.68846		128.70258	128.70258				0.00	0.00	0	3,024.00
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 03/11/2016	Bond Future	107.74422	107.74422		108.06079	108.06079				0.00	64,646,532.00	600	4,575.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future	135.93030	135.93030		135.94521	135.94521				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 03/11/2016	Bond Future	133.25554	133.25554		134.41782	134.41782				0.00	133,255,540.00	1,000	17,753.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future	144.01489	144.01489		144.03007	144.03007				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	250.11800	250.11800		250.53600	250.53600				0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	254.98100	254.98100		255.40600	255.40600				0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	260.16100	260.16100		260.60000	260.60000				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
ILBI	On 03/11/2016	Index Future			677.44200		677.44200		678.37900	678.37900			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future			690.60400		690.60400		691.56100	691.56100			0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.40000		92.60000		7.44000	92.56000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future			7.50000		92.50000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future			7.51000		92.49000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.58000		92.42000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future			7.59000		92.41000		7.52000	7.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future			7.64000		92.36000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.69000		92.31000		7.59000	92.41000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.76000		92.24000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.78000		92.22000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.79000		92.21000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.80000		92.20000		7.63000	92.37000			0.00	0.00	0	1,000.00
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			0.13880		0.13880		0.14080	0.14080			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13890		0.13890		0.14100	0.14100			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13910		0.13910		0.14100	0.14100			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.07030		0.07030		0.05900	0.05900			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.04140		0.04140		0.04050	0.04050			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04030		0.04030		0.03970	0.03970			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.36250		10.36250		10.45020	10.45020		16.95	0.00	0.00	0	100.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.51090		10.51090		10.59970	10.59970		16.38	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.65610		10.65610		10.74650	10.74650		16.15	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.33250		1.33250		1.34760	1.34760			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.34830		1.34830		1.36350	1.36350			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.36290		1.36290		1.37860	1.37860			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.32050		1.32050		1.32000	1.32000			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.32310		1.32310		1.32260	1.32260			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.32580		1.32580		1.32530	1.32530			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12850		1.12850		1.12880	1.12880			0.00	0.00	0	13,346.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13310		1.13310		1.13340	1.13340			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13770		1.13770		1.13800	1.13800			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.98886		113.90044		9.10269	113.10864		8.84	0.00	130,985,506.00	1,150	95,145.00
R186	On 03/11/2016	Bond Future	8.30	Call	294.30000		0.29430		206.83000	0.20683	294.300	8.78	0.14	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	3,925.73000		3.92573		4,563.11000	4.56311	3,925.730	8.85	0.77	0.00	0	150.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/11/2016	Bond Future	8.82	Put	2,448.52000		2.44852	2,959.54000	2.95954	2,448.520	9.02	0.60	0.00	0	150.00	
R186	On 03/11/2016	Bond Future	8.90	Put	2,125.66000		2.12566	2,598.73000	2.59873	2,125.660	9.07	0.55	0.00	0	5,092.00	
R186	On 03/11/2016	Bond Future	9.10	Put	1,448.21000		1.44821	1,824.61000	1.82461	1,448.210	9.19	0.42	0.00	0	108.00	
R186	On 03/11/2016	Bond Future	9.20	Call	2,638.36000		2.63836	2,175.77000	2.17577	2,638.360	9.24	0.63	0.00	0	1,425.00	
R186	On 03/11/2016	Bond Future	9.40	Call	3,574.78000		3.57478	3,025.18000	3.02518	3,574.780	9.36	0.74	0.00	0	1,425.00	
R186	On 02/02/2017	Bond Future			9.03391		110.80497	9.15250	109.99694		8.97	0.00	0.00	0	0.00	
R186	On 02/02/2017	Bond Future	8.43	Call	1,066.41000		1.06641	868.43000	0.86843	1,066.410	8.95	0.27	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	8.90	Put	3,189.45000		3.18945	3,654.71000	3.65471	3,189.450	9.20	0.54	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.40	Put	1,687.47000		1.68747	1,994.83000	1.99483	1,687.470	9.49	0.35	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.50	Put	1,468.21000		1.46821	1,746.81000	1.74681	1,468.210	9.55	0.31	0.00	0	6,500.00	
R186	On 04/05/2017	Bond Future			9.06796		113.05102	9.19111	112.22877		8.74	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 03/11/2016	Bond Future			303.25003		303.25003	303.28381	303.28381				0.00	0.00	0	875.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			250.16659		250.16659	250.19366	250.19366				0.00	0.00	0	36,255.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			8.65060		97.14847	8.75484	96.66444		6.62	0.00	7,188,986.78	74	15,142.00	
R2023	On 02/02/2017	Bond Future			8.69652		99.03158	8.80651	98.53743		6.37	0.00	0.00	0	0.00	
R2023	On 04/05/2017	Bond Future			8.72050		97.10351	8.83598	96.60118		6.33	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 03/11/2016	Bond Future			7.75348		101.61563	7.88222	101.51105		0.90	0.00	87,389,441.80	860	30,174.00	
R203	On 02/02/2017	Bond Future			7.73963		103.58548	7.92563	103.47805		0.63	0.00	0.00	0	0.00	
R203	On 04/05/2017	Bond Future			7.29047		101.50947	7.59856	101.40183		0.39	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 03/11/2016	Bond Future			9.33859		92.10294	9.46208	91.24737			0.00	0.00	0	29,408.00	
R2030	On 02/02/2017	Bond Future			9.38479		89.88241	9.51258	89.00944			0.00	0.00	0	0.00	
R2030	On 04/05/2017	Bond Future			9.42507		91.70469	9.55692	90.81577			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 03/11/2016	Bond Future			9.45074		91.22942	9.57931	90.27769		12.64	0.00	0.00	0	13,093.00	
R2032	On 02/02/2017	Bond Future			9.49972		92.99806	9.63254	92.02710		12.38	0.00	0.00	0	0.00	
R2032	On 04/05/2017	Bond Future			9.53913		90.72216	9.67597	89.73329		12.69	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 03/11/2016	Bond Future			9.52637		96.07397	9.63942	95.15168			0.00	0.00	0	4,315.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 02/02/2017	Bond Future		9.57689	97.93628		9.69360	96.99539			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.61470	95.41493		9.73473	94.45673			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 03/11/2016	Bond Future		9.58811	92.64337		9.70619	91.68469		14.16	0.00	0.00	0	40,431.00
R2037	On 02/02/2017	Bond Future		9.63438	90.18287		9.75611	89.20492		14.53	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.67538	92.01132		9.80052	91.01528		14.30	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 03/11/2016	Bond Future		7.98106	103.08223		8.09649	102.86143		2.18	0.00	0.00	0	28,913.00
R204	On 02/02/2017	Bond Future		8.00000	101.03976		8.13264	100.81385		1.98	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.96856	103.08766		8.12190	102.85912		1.71	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 03/11/2016	Bond Future		9.61762	96.72217		9.73567	95.69317		14.89	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future		9.66334	94.09039		9.78499	93.04070		15.28	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.70389	95.99804		9.82888	94.92900		15.04	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 03/11/2016	Bond Future		9.63652	93.86190		9.75450	92.82408		15.65	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future		9.68090	91.29982		9.80239	90.24119		16.08	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.72024	93.15094		9.84499	92.07266		15.85	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 03/11/2016	Bond Future		9.60262	93.23564		9.72056	92.17009		16.30	0.00	0.00	0	61,284.00
R2048	On 02/02/2017	Bond Future		9.64855	95.04294		9.77001	93.95603		16.02	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.68315	92.52643		9.80777	91.41923		16.52	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 03/11/2016	Bond Future		8.24017	99.54338		8.35247	99.23991		3.36	0.00	0.00	0	52,265.00
R207	On 02/02/2017	Bond Future		8.27411	97.83032		8.39745	97.52017		3.17	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,873.94000	1.87394	1,643.35000	1.64335	1,873.940	3.35	0.77	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.28756	99.81330		8.42285	99.49877		2.87	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		8.26135	98.27454		8.40000	8.40000		2.68	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	957.77000	0.95777	0.00000	0.00000	957.770	2.72	0.48	4,860,642.95	102	51.00
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 03/11/2016	Bond Future		8.41357	94.70584		8.52429	94.32171		4.78	0.00	0.00	0	30,188.00
R208	On 02/02/2017	Bond Future		8.45445	96.54182		8.57318	96.14950		4.46	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 04/05/2017	Bond Future			8.47272		95.09401		8.59965	94.69557		4.30	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 03/11/2016	Bond Future			9.48078		72.23390		9.59872	71.43315		14.65	0.00	0.00	0	35,473.00
R209	On 03/11/2016	Bond Future	8.81	Call	376.76000		0.37676		270.72000	0.27072	376.760	14.55	0.16	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	450.19000		0.45019		327.04000	0.32704	450.190	14.58	0.19	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	3,835.18000		3.83518		4,455.67000	4.45567	3,835.180	14.69	0.74	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	3,781.11000		3.78111		4,397.84000	4.39784	3,781.110	14.70	0.73	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	2,413.39000		2.41339		2,908.10000	2.90810	2,413.390	14.96	0.57	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,686.48000		1.68648		1,343.99000	1.34399	1,686.480	15.03	0.48	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	1,996.34000		1.99634		2,440.82000	2.44082	1,996.340	15.06	0.50	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.52364		73.63425		9.64500	72.81741		14.40	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.55802		71.97451		9.68256	71.14255		14.80	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 03/11/2016	Bond Future			187.21959		187.21959		188.56493	188.56493			0.00	0.00	0	2,182.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future			141.68265		141.68265		141.69668	141.69668			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 03/11/2016	Bond Future			148.22670		148.22670		148.31778	148.31778			0.00	0.00	0	3,838.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.36483		82.87929		9.48814	82.05154		12.32	0.00	29,256,389.37	353	42,521.00
R213	On 02/02/2017	Bond Future			9.41297		84.48583		9.54036	83.64135		12.07	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.44794		82.64376		9.57906	81.78382		12.39	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 03/11/2016	Bond Future			9.56165		72.50731		9.67950	71.67343		15.57	0.00	0.00	0	29,396.00
R214	On 02/02/2017	Bond Future			9.60625		73.91277		9.72751	73.06217		15.32	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.63961		72.11042		9.76393	71.24399		15.78	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	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	24,808.48000		24,808.48000		25,180.39000	25,180.39000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,283.74000		25,283.74000		25,663.03000	25,663.03000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.45130		10.45130		10.58030	10.58030		17.10	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.63810		10.63810		10.76930	10.76930		16.43	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.78910		4.78910		4.85670	4.85670		15.92	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.78510		4.78510		4.84790	4.84790		15.01	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.40470		1.40470		1.41330	1.41330			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.34440		1.34440		1.35430	1.35430			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.29390		1.29390		1.31810	1.31810			0.00	0.00	0	0.00
Total for Derivatives :												1,962,895,412.05	118,750	3,818,044.00
Grand Total:												1,962,895,412.05	118,750	3,818,044.00