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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 25/08/2016

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
<b>Derivatives</b>													
\$ / R	On 26/08/2016	Any day expiry	14.27280	14.27280		14.14760	14.14760		36.77	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.000	48.64	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	2.94580	0.00295	13.91970	0.01392	2.946	52.29	0.02	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	0.00360	0.00000	0.27490	0.00027	0.004	100.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	0.00110	0.00000	0.21750	0.00022	0.001	100.00	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry	14.27280		14.27280	14.15320	14.15320		24.37	0.00	0.00	0	2,467.00
\$ / R	On 29/08/2016	Any day expiry	13.75	Call	544.70300	0.54470	449.70560	0.44971	544.703	28.79	0.89	0	2,000.00
\$ / R	On 29/08/2016	Any day expiry	14.18	Call	199.46430	0.19946	155.49270	0.15549	199.464	24.99	0.60	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	15.15	Call	10.82570	0.01083	7.93130	0.00793	10.826	34.44	0.05	0	40,000.00
\$ / R	On 29/08/2016	Any day expiry	16.00	Call	1.28040	0.00128	0.92300	0.00092	1.280	43.27	0.01	0	40,000.00
\$ / R	On 31/08/2016	Any day expiry	14.27020		14.27020	14.15870	14.15870		24.34	0.00	0.00	0	410.00
\$ / R	On 31/08/2016	Any day expiry	13.83	Put	38.68550	0.03869	70.54100	0.07054	38.686	24.90	0.16	0	6,600.00
\$ / R	On 01/09/2016	Any day expiry	14.27300		14.27300	14.16150	14.16150		24.30	0.00	0.00	0	0.00
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	65.72210	0.06572	116.65090	0.11665	65.722	23.58	0.24	0	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	280.53230	0.28053	237.02150	0.23702	280.532	23.97	0.64	0	18,400.00
\$ / R	On 05/09/2016	Any day expiry	14.28420		14.28420	14.17260	14.17260		23.36	0.00	0.00	0	55.00

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 06/09/2016	Any day expiry		14.28700	14.28700	14.17540	14.17540		23.53	0.00	0.00	0	0.00	
\$ / R		On 08/09/2016	Any day expiry		14.29270	14.29270	14.18100	14.18100		23.79	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry		14.29560	14.29560	14.18370	14.18370		23.58	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry	15.00	Call	73.57270	0.07357	61.05400	0.06105	73.573	25.72	0.19	0.00	0	133.00
\$ / R		On 09/09/2016	Any day expiry	16.50	Call	4.74410	0.00474	3.78500	0.00379	4.744	32.02	0.01	0.00	0	121.00
\$ / R		On 13/09/2016	Any day expiry		14.30710	14.30710	14.19490	14.19490		22.46	0.00	0.00	0	0.00	
\$ / R		On 13/09/2016	Any day expiry	14.95	Put	743.14810	0.74315	841.65850	0.84166	743.148	24.46	0.78	0.00	0	1,000.00
\$ / R		On 13/09/2016	Any day expiry	18.71	Call	2.26490	0.00226	2.00030	0.00200	2.265	44.82	0.01	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		14.31280	14.31280	14.20040	14.20040		22.25	0.00	0.00	0	259.00	
\$ / R		On 19/09/2016	Foreign Exchange Future		14.32430	14.32430	14.21160	14.21160		21.57	0.00	1,735,661,106.70	121,169	460,421.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.00	Put	13.85080	0.01385	19.44580	0.01945	13.851	21.69	0.04	0.00	0	10,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.24	Put	25.83410	0.02583	36.73510	0.03674	25.834	21.00	0.07	0.00	0	405.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.50	Put	48.78770	0.04879	69.10520	0.06911	48.788	20.25	0.13	0.00	0	11,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.56	Put	56.14780	0.05615	81.77770	0.08178	56.148	20.08	0.14	0.00	0	20,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.68	Put	77.93860	0.07794	111.88330	0.11188	77.939	20.15	0.18	0.00	0	525.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.70	Put	82.45690	0.08246	117.54820	0.11755	82.457	20.20	0.19	0.00	0	1,400.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.78	Put	102.37160	0.10237	142.13380	0.14213	102.372	20.38	0.23	0.00	0	525.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.00	Call	497.59470	0.49759	437.80000	0.43780	497.595	20.88	0.67	404,334,847.52	42,150	53,900.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.00	Put	173.29470	0.17329	226.20000	0.22620	173.295	20.88	0.33	0.00	0	3,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.20	Call	383.71150	0.38371	335.46000	0.33546	383.712	21.34	0.57	0.00	0	700.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.20	Put	259.41150	0.25941	323.86000	0.32386	259.412	21.34	0.43	0.00	0	500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.30	Call	334.51520	0.33452	293.07520	0.29308	334.515	21.57	0.52	0.00	0	11,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.50	Put	428.82200	0.42882	510.20440	0.51020	428.822	22.18	0.57	0.00	0	47,300.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Call	219.20630	0.21921	192.26740	0.19227	219.206	22.48	0.38	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Put	494.90630	0.49491	580.66740	0.58067	494.906	22.48	0.62	0.00	0	65.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.62	Call	212.92330	0.21292	186.80480	0.18680	212.923	22.54	0.38	0.00	0	350.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.70	Put	565.06050	0.56506	654.73830	0.65474	565.061	22.79	0.66	0.00	0	1,400.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.72	Call	183.84700	0.18385	161.55380	0.16155	183.847	22.85	0.34	0.00	0	350.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.76	Put	608.95610	0.60896	700.76640	0.70077	608.956	22.97	0.68	0.00	0	20,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.00	Call	120.64420	0.12064	106.18390	0.10618	120.644	23.70	0.24	0.00	0	4,300.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.00	Put	796.34420	0.79634	894.58390	0.89458	796.344	23.70	0.76	0.00	0	1,565.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.20	Call	86.98170	0.08698	77.59900	0.07760	86.982	24.13	0.18	0.00	0	11,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.30	Call	73.60350	0.07360	66.21390	0.06621	73.604	24.35	0.16	0.00	0	2,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.60	Put	1,319.82300	1.31982	1,429.34370	1.42934	1,319.823	25.00	0.90	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.70	Put	1,412.79920	1.41280	1,523.24010	1.52324	1,412.799	25.21	0.91	0.00	0	325.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.86	Call	28.61250	0.02861	26.90320	0.02690	28.613	25.67	0.07	0.00	0	525.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.03	Call	21.96870	0.02197	20.44870	0.02045	21.969	26.21	0.05	0.00	0	525.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.39	Call	12.72390	0.01272	11.48960	0.01149	12.724	27.36	0.03	0.00	0	20,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.51	Call	10.65710	0.01066	9.50140	0.00950	10.657	27.74	0.03	0.00	0	15,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.64	Call	8.82160	0.00882	7.74610	0.00775	8.822	28.16	0.02	0.00	0	635.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.66	Call	8.57120	0.00857	7.50770	0.00751	8.571	28.22	0.02	0.00	0	5,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.70	Call	8.09350	0.00809	7.05370	0.00705	8.094	28.35	0.02	0.00	0	1,600.00
\$ / R		On 19/09/2016	Foreign Exchange Future	17.70	Call	3.80550	0.00381	3.36640	0.00337	3.806	33.68	0.01	0.00	0	10,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	19.55	Call	0.75150	0.00075	0.46410	0.00046	0.752	40.05	0.00	0.00	0	17,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 22/09/2016	Any day expiry			14.33290	14.33290		14.21990	14.21990		21.56	0.00	0.00	0	0.00
\$ / R	14.20	Put	On 22/09/2016	Any day expiry	272.03820	0.27204	336.43760	0.33644	272.038	21.21	0.43	0.00	0	16,500.00			
\$ / R			On 27/09/2016	Any day expiry	14.34720	14.34720	14.23380	14.23380		21.09	0.00	0.00	0	500.00			
\$ / R			On 28/09/2016	Any day expiry	14.35010	14.35010	14.23660	14.23660		21.06	0.00	0.00	0	900.00			
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	1.31580	0.00132	1.98090	0.00198	1.316	24.43	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	62.92650	0.06293	85.85380	0.08585	62.926	19.23	0.14	0.00	0	150.00			
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	3.63490	0.00363	3.74280	0.00374	3.635	32.08	0.01	0.00	0	250.00			
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	3.48620	0.00349	3.59770	0.00360	3.486	32.93	0.01	0.00	0	150.00			
\$ / R			On 29/09/2016	Any day expiry	14.35300	14.35300	14.23940	14.23940		21.03	0.00	19,080,796.00	1,340	2,740.00			
\$ / R			On 30/09/2016	Any day expiry	14.35580	14.35580	14.24220	14.24220		21.01	0.00	0.00	0	70.00			
\$ / R			On 05/10/2016	Any day expiry	14.37010	14.37010	14.25620	14.25620		20.68	0.00	0.00	0	27.00			
\$ / R			On 14/10/2016	Any day expiry	14.39580	14.39580	14.28130	14.28130		20.46	0.00	0.00	0	830.00			
\$ / R			On 19/10/2016	Any day expiry	14.41010	14.41010	14.29530	14.29530		20.26	0.00	0.00	0	0.00			
\$ / R	14.58	Call	On 19/10/2016	Any day expiry	384.89860	0.38490	322.60320	0.32260	384.899	20.72	0.46	0.00	0	12,000.00			
\$ / R			On 26/10/2016	Any day expiry	14.43010	14.43010	14.31480	14.31480		20.20	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	5.19210	0.00519	5.35670	0.00536	5.192	21.85	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	111.28340	0.11128	121.75560	0.12176	111.283	18.45	0.18	0.00	0	150.00			
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	4.29540	0.00430	2.60660	0.00261	4.295	26.17	0.01	0.00	0	250.00			
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	3.81020	0.00381	2.29450	0.00229	3.810	26.16	0.01	0.00	0	150.00			
\$ / R			On 27/10/2016	Any day expiry	14.43290	14.43290	14.31760	14.31760		20.18	0.00	0.00	0	2,000.00			
\$ / R	13.25	Put	On 27/10/2016	Any day expiry	67.09000	0.06709	73.36680	0.07337	67.090	18.17	0.12	0.00	0	9,960.00			
\$ / R	15.06	Put	On 27/10/2016	Any day expiry	901.02030	0.90102	967.19280	0.96719	901.020	21.67	0.67	0.00	0	9,960.00			
\$ / R	16.14	Call	On 27/10/2016	Any day expiry	100.80820	0.10081	78.76970	0.07877	100.808	24.06	0.14	0.00	0	9,960.00			
\$ / R			On 07/11/2016	Any day expiry	14.46390	14.46390	14.34800	14.34800		20.10	0.00	0.00	0	0.00			
\$ / R	14.95	Put	On 07/11/2016	Any day expiry	837.56790	0.83757	896.07260	0.89607	837.568	21.26	0.62	0.00	0	8,695.00			
\$ / R	16.36	Call	On 07/11/2016	Any day expiry	109.34380	0.10934	85.39030	0.08539	109.344	24.28	0.14	0.00	0	8,695.00			
\$ / R			On 10/11/2016	Any day expiry	14.47230	14.47230	14.35630	14.35630		20.15	0.00	0.00	0	0.00			
\$ / R	13.60	Call	On 10/11/2016	Any day expiry	1,036.19030	1.03619	936.50820	0.93651	1,036.190	18.63	0.78	11,185,304.97	1,000	20,000.00			
\$ / R	14.25	Call	On 10/11/2016	Any day expiry	638.51670	0.63852	557.21010	0.55721	638.517	19.76	0.59	12,608,069.18	1,500	30,000.00			
\$ / R			On 17/11/2016	Any day expiry	14.49180	14.49180	14.37570	14.37570		20.21	0.00	0.00	0	0.00			
\$ / R	13.26	Put	On 17/11/2016	Any day expiry	98.98510	0.09899	110.54990	0.11055	98.985	18.30	0.15	0.00	0	9,615.00			
\$ / R	15.60	Put	On 17/11/2016	Any day expiry	1,350.30880	1.35031	1,422.39880	1.42240	1,350.309	22.66	0.73	0.00	0	9,615.00			
\$ / R	17.09	Call	On 17/11/2016	Any day expiry	79.58650	0.07959	60.53980	0.06054	79.586	25.55	0.10	0.00	0	9,615.00			
\$ / R			On 28/11/2016	Any day expiry	14.52250	14.52250	14.40610	14.40610		20.08	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	9.92170	0.00992	12.56500	0.01256	9.922	19.88	0.02	0.00	0	250.00			
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	165.25110	0.16525	183.00220	0.18300	165.251	18.45	0.21	0.00	0	150.00			
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	28.78340	0.02878	18.49400	0.01849	28.783	29.97	0.03	0.00	0	400.00			
\$ / R			On 13/12/2016	Any day expiry	14.56580	14.56580	14.37170	14.37170		19.96	0.00	3,592,925.00	250	250.00			
\$ / R			On 14/12/2016	Any day expiry	14.56870	14.56870	14.45120	14.45120		19.95	0.00	0.00	0	251.00			
\$ / R			On 19/12/2016	Foreign Exchange Future	14.58320	14.58320	14.46530	14.46530		19.95	0.00	143,279,940.00	9,825	102,567.00			
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	13.36760	0.01337	17.27450	0.01727	13.368	19.16	0.02	0.00	0	250.00			
\$ / R	12.50	Put	On 19/12/2016	Foreign Exchange Future	39.74250	0.03974	47.53700	0.04754	39.743	18.14	0.06	0.00	0	24,146.00			
\$ / R	12.59	Put	On 19/12/2016	Foreign Exchange Future	45.31380	0.04531	53.76810	0.05377	45.314	18.01	0.07	0.00	0	2,800.00			
\$ / R	13.00	Put	On 19/12/2016	Foreign Exchange Future	85.97240	0.08597	100.79330	0.10079	85.972	17.76	0.12	0.00	0	148,350.00			

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 19/12/2016	Foreign Exchange Future	13.22	Put	124.11780		0.12412		142.79980	0.14280	124.118	17.96	0.15	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,392.59740		1.39260		1,295.64830	1.29565	1,392.597	18.07	0.82	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	149.39740		0.14940		170.34830	0.17035	149.397	18.07	0.18	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	151.65470		0.15165		172.79960	0.17280	151.655	18.08	0.18	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	188.42460		0.18842		212.55900	0.21256	188.425	18.22	0.21	7,869,256.61	2,580	25,586.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	1,131.37820		1.13138		1,043.41010	1.04341	1,131.378	18.47	0.74	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	248.17820		0.24818		278.11010	0.27811	248.178	18.47	0.26	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	265.29340		0.26529		296.25210	0.29625	265.293	18.56	0.27	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	272.33770		0.27234		303.70790	0.30371	272.338	18.59	0.27	79,088,919.00	20,000	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	944.68130		0.94468		862.87800	0.86288	944.681	18.96	0.67	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	361.48130		0.36148		397.57800	0.39758	361.481	18.96	0.33	0.00	0	86,390.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	899.18650		0.89919		819.01540	0.81902	899.186	19.10	0.65	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	893.62740		0.89363		813.65830	0.81366	893.627	19.11	0.65	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	404.89320		0.40489		443.02900	0.44303	404.893	19.13	0.36	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	844.83020		0.84483		766.68450	0.76668	844.830	19.26	0.62	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	451.08700		0.45109		491.24840	0.49125	451.087	19.29	0.38	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	500.02110		0.50002		542.18890	0.54219	500.021	19.45	0.41	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	578.42370		0.57842		623.57150	0.62357	578.424	19.70	0.45	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	605.85920		0.60586		652.69090	0.65269	605.859	19.78	0.46	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	680.44310		0.68044		731.31080	0.73131	680.443	20.00	0.49	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	722.87180		0.72287		775.33260	0.77533	722.872	20.14	0.51	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	785.47980		0.78548		840.17660	0.84018	785.480	20.33	0.53	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	903.79950		0.90380		962.88880	0.96289	903.799	20.69	0.57	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	500.57170		0.50057		442.30480	0.44230	500.572	20.72	0.43	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	917.37170		0.91737		977.00480	0.97700	917.372	20.72	0.57	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,058.32120		1.05832		1,122.35670	1.12236	1,058.321	21.14	0.61	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,065.56850		1.06557		1,129.81470	1.12981	1,065.569	21.16	0.62	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	389.77660		0.38978		340.03660	0.34004	389.777	21.56	0.35	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,206.57660		1.20658		1,274.73660	1.27474	1,206.577	21.56	0.65	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	366.38860		0.36639		318.60240	0.31860	366.389	21.77	0.33	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,283.18860		1.28319		1,353.30240	1.35330	1,283.189	21.77	0.67	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,337.72700		1.33773		1,409.16650	1.40917	1,337.727	21.91	0.68	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,424.86430		1.42486		1,497.73940	1.49774	1,424.864	22.14	0.70	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,521.35050		1.52135		1,595.94840	1.59595	1,521.350	22.38	0.72	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	295.04300		0.29504		252.69740	0.25270	295.043	22.47	0.28	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	268.37150		0.26837		228.78960	0.22879	268.372	22.73	0.25	9,497,818.29	2,580	25,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,685.17150		1.68517		1,763.48960	1.76349	1,685.171	22.73	0.75	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	221.15620		0.22116		186.76970	0.18677	221.156	23.28	0.22	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,087.22410		2.08722		2,173.15630	2.17316	2,087.224	23.56	0.80	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,140.01570		2.14002		2,226.80970	2.22681	2,140.016	23.67	0.81	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	190.87860		0.19088		160.05450	0.16005	190.879	23.70	0.19	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,282.17800		2.28218		2,371.15620	2.37116	2,282.178	23.95	0.82	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	167.16110		0.16716		139.27340	0.13927	167.161	24.09	0.17	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	153.81870		0.15382		127.64460	0.12764	153.819	24.34	0.16	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	149.35330	0.14935	123.76450	0.12376	149.353	24.42	0.15	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	145.88740	0.14589	120.75600	0.12076	145.887	24.49	0.15	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	121.22710	0.12123	101.13470	0.10113	121.227	25.46	0.12	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	116.15040	0.11615	96.70660	0.09671	116.150	25.78	0.12	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	109.38910	0.10939	90.82150	0.09082	109.389	26.25	0.11	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	108.19640	0.10820	89.78470	0.08978	108.196	26.34	0.11	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	97.12570	0.09713	80.17940	0.08018	97.126	27.24	0.10	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	95.22140	0.09522	78.53010	0.07853	95.221	27.42	0.10	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	93.98960	0.09399	77.46380	0.07746	93.990	27.54	0.09	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	93.38500	0.09338	76.94180	0.07694	93.385	27.60	0.09	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	65.52080	0.06552	49.18200	0.04918	65.521	29.00	0.07	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	61.32870	0.06133	45.81440	0.04581	61.329	29.00	0.06	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	60.43130	0.06043	45.09560	0.04510	60.431	29.00	0.06	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	54.07700	0.05408	40.02840	0.04003	54.077	29.00	0.06	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	50.19000	0.05019	36.94950	0.03695	50.190	29.00	0.05	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	35.69820	0.03570	25.63320	0.02563	35.698	29.00	0.04	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	34.35500	0.03436	24.59930	0.02460	34.355	29.00	0.04	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	32.80550	0.03281	23.41030	0.02341	32.806	29.00	0.04	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	29.44050	0.02944	20.84250	0.02084	29.441	29.00	0.03	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	26.60820	0.02661	18.69750	0.01870	26.608	29.00	0.03	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	24.99460	0.02499	17.48290	0.01748	24.995	29.00	0.03	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	22.39000	0.02239	15.53450	0.01553	22.390	29.00	0.03	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	21.35400	0.02135	14.76390	0.01476	21.354	29.00	0.03	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	13.86300	0.01386	9.28320	0.00928	13.863	29.00	0.02	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	10.50920	0.01051	6.89420	0.00689	10.509	29.00	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	10.00410	0.01000	6.53880	0.00654	10.004	29.00	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.65570	14.65570	14.53580	14.53580		19.73	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	362.56410	0.36256	404.74410	0.40474	362.564	18.51	0.31	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	308.36830	0.30837	273.07780	0.27308	308.368	22.59	0.26	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.69040	14.69040	14.56970	14.56970		19.68	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	437.01040	0.43701	485.85030	0.48585	437.010	18.64	0.34	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	392.37190	0.39237	354.99150	0.35499	392.372	21.87	0.31	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.82670	14.82670	14.70210	14.70210		19.61	0.00	23,426,186.00	1,580	31,177.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	31.22040	0.03122	42.60550	0.04261	31.220	15.81	0.04	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,113.06160	1.11306	1,187.87310	1.18787	1,113.062	20.23	0.54	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,201.70530	1.20171	1,278.74420	1.27874	1,201.705	20.44	0.56	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,445.87160	1.44587	1,529.03640	1.52904	1,445.872	21.01	0.61	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,475.75330	1.47575	1,559.53240	1.55953	1,475.753	21.08	0.62	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,284.09400	2.28409	2,379.45910	2.37946	2,284.094	22.69	0.74	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	193.42060	0.19342	180.78710	0.18079	193.421	25.55	0.15	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	192.91280	0.19291	180.32030	0.18032	192.913	25.57	0.15	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	168.15210	0.16815	157.42730	0.15743	168.152	26.81	0.13	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	151.05340	0.15105	132.74540	0.13275	151.053	27.48	0.11	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	50.47300	0.05047	42.95240	0.04295	50.473	27.48	0.04	0.00	0	1,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 12/04/2017	Any day expiry			14.91370	14.91370		14.78640	14.78640		19.59	0.00	0.00	0	0.00
\$ / R	13.95	Put	On 12/04/2017	Any day expiry	437.28240	0.43728	476.48920	0.47649	437.282	18.22	0.30	0.00	0	1,000.00			
\$ / R	17.02	Call	On 12/04/2017	Any day expiry	390.55400	0.39055	358.72440	0.35872	390.554	22.80	0.26	0.00	0	1,000.00			
\$ / R			On 25/04/2017	Any day expiry	14.95150	14.95150	14.82300	14.82300		19.60	0.00	0.00	0	0.00			
\$ / R	14.10	Put	On 25/04/2017	Any day expiry	505.68700	0.50569	547.73720	0.54774	505.687	18.33	0.32	0.00	0	1,000.00			
\$ / R	16.67	Call	On 25/04/2017	Any day expiry	481.90310	0.48190	442.67490	0.44267	481.903	22.23	0.31	0.00	0	1,000.00			
\$ / R			On 19/06/2017	Foreign Exchange Future	15.11270	15.11270	14.97950	14.97950		19.64	0.00	0.00	0	149,771.00			
\$ / R	14.11	Put	On 19/06/2017	Foreign Exchange Future	542.46830	0.54247	0.00000	0.00000	542.468	18.29	0.31	13,166,308.02	2,850	2,850.00			
\$ / R	14.23	Put	On 19/06/2017	Foreign Exchange Future	592.93520	0.59294	628.59880	0.62860	592.935	18.39	0.33	0.00	0	2,000.00			
\$ / R	14.89	Put	On 19/06/2017	Foreign Exchange Future	935.69970	0.93570	988.88810	0.98889	935.700	19.32	0.43	0.00	0	1,297.00			
\$ / R	15.50	Put	On 19/06/2017	Foreign Exchange Future	1,317.23540	1.31724	1,380.71390	1.38071	1,317.235	20.20	0.52	0.00	0	150.00			
\$ / R	15.78	Put	On 19/06/2017	Foreign Exchange Future	1,509.12310	1.50912	1,577.84900	1.57785	1,509.123	20.59	0.56	0.00	0	3,155.00			
\$ / R	16.26	Call	On 19/06/2017	Foreign Exchange Future	714.25630	0.71426	0.00000	0.00000	714.256	21.30	0.39	33,060,548.34	5,700	2,850.00			
\$ / R	16.73	Call	On 19/06/2017	Foreign Exchange Future	611.00500	0.61100	560.77230	0.56077	611.005	21.97	0.34	0.00	0	2,000.00			
\$ / R	18.15	Call	On 19/06/2017	Foreign Exchange Future	391.24080	0.39124	362.06060	0.36206	391.241	23.85	0.23	0.00	0	1,297.00			
\$ / R	18.65	Call	On 19/06/2017	Foreign Exchange Future	350.49050	0.35049	325.19940	0.32520	350.491	24.80	0.20	0.00	0	150.00			
\$ / R	19.71	Call	On 19/06/2017	Foreign Exchange Future	283.82550	0.28383	252.51150	0.25251	283.825	26.70	0.16	0.00	0	3,155.00			
\$ / R			On 12/07/2017	Any day expiry	15.18130	15.18130	15.04610	15.04610		19.72	0.00	0.00	0	0.00			
\$ / R	13.95	Put	On 12/07/2017	Any day expiry	490.64350	0.49064	520.09870	0.52010	490.643	18.13	0.28	0.00	0	1,000.00			
\$ / R	17.98	Call	On 12/07/2017	Any day expiry	459.60500	0.45961	421.83210	0.42183	459.605	23.46	0.25	0.00	0	1,000.00			
\$ / R			On 18/09/2017	Foreign Exchange Future	15.38580	15.38580	15.24400	15.24400		19.94	0.00	0.00	0	2,700.00			
\$ / R			On 18/12/2017	Foreign Exchange Future	15.66470	15.66470	15.51270	15.51270		20.44	0.00	0.00	0	670.00			
\$ / R			On 19/03/2018	Foreign Exchange Future	15.94360	15.94360	15.78150	15.78150		20.82	0.00	0.00	0	70.00			
\$ / R			On 18/06/2018	Foreign Exchange Future	16.22250	16.22250	16.05020	16.05020		21.07	0.00	0.00	0	70.00			
\$ / R	13.64	Put	On 18/06/2018	Foreign Exchange Future	546.84500	0.54684	584.62610	0.58463	546.845	18.76	0.21	0.00	0	70,530.00			
\$ / R MAXI			On 19/09/2016	Foreign Exchange Future	14.32430	14.32430	14.21160	14.21160		21.57	0.00	859,458.00	60	600.00			
\$ / R MAXI			On 19/12/2016	Foreign Exchange Future	14.58320	14.58320	14.46530	14.46530		19.95	0.00	379,163.20	26	168.00			
\$ / R MAXI			On 13/03/2017	Foreign Exchange Future	14.82670	14.82670	14.70210	14.70210		19.61	0.00	0.00	0	54.00			
\$ / R MAXI			On 19/06/2017	Foreign Exchange Future	15.11270	15.11270	14.97950	14.97950		19.64	0.00	0.00	0	3.00			
£ / R			On 31/08/2016	Any day expiry	18.83170	18.83170	18.75550	18.75550		22.31	0.00	0.00	0	3.00			
£ / R			On 08/09/2016	Any day expiry	18.86420	18.86420	18.78690	18.78690		20.67	0.00	0.00	0	0.00			
£ / R	21.20	Put	On 08/09/2016	Any day expiry	2,340.60480	2.34060	2,417.66090	2.41766	2,340.605	26.81	0.99	0.00	0	12,264.00			
£ / R	25.85	Call	On 08/09/2016	Any day expiry	0.00430	0.00000	0.00190	0.00000	0.004	38.11	0.00	0.00	0	12,264.00			
£ / R			On 19/09/2016	Foreign Exchange Future	18.90840	18.90840	18.83020	18.83020		19.48	0.00	31,085,409.60	1,644	47,201.00			
£ / R	18.90	Put	On 19/09/2016	Foreign Exchange Future	380.23150	0.38023	443.52290	0.44352	380.232	19.48	0.49	0.00	0	1,050.00			
£ / R	22.50	Call	On 19/09/2016	Foreign Exchange Future	3.52630	0.00353	3.91090	0.00391	3.526	27.22	0.01	0.00	0	500.00			
£ / R	23.60	Call	On 19/09/2016	Foreign Exchange Future	2.15760	0.00216	3.60680	0.00361	2.158	31.89	0.00	0.00	0	700.00			
£ / R	25.30	Call	On 19/09/2016	Foreign Exchange Future	0.57280	0.00057	1.40750	0.00141	0.573	36.02	0.00	0.00	0	800.00			
£ / R			On 05/10/2016	Any day expiry	18.97610	18.97610	18.89810	18.89810		18.97	0.00	0.00	0	112.00			
£ / R			On 19/12/2016	Foreign Exchange Future	19.28830	19.28830	19.20450	19.20450		18.27	0.00	2,507,479.00	130	13,096.00			
£ / R	17.13	Put	On 19/12/2016	Foreign Exchange Future	104.93870	0.10494	123.78840	0.12379	104.939	17.75	0.11	0.00	0	4,885.00			
£ / R	21.41	Put	On 19/12/2016	Foreign Exchange Future	2,346.56960	2.34657	2,429.20930	2.42921	2,346.570	20.19	0.81	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	56.56150		0.05656		48.37320	0.04837	56.561	24.89	0.05	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.64920		19.64920		19.55840	19.55840		18.25	0.00	0.00	0	1,260.00
£ / R	On 25/04/2017	Any day expiry			19.83550		19.83550		19.73840	19.73840		18.45	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.07290		20.07290		19.97050	19.97050			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.90080		20.90080		20.77520	20.77520		18.12	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14256		0.14256		0.14142	0.14142		19.66	0.00	0.00	0	18,271.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14573		0.14573		0.14454	0.14454		19.09	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14879		0.14879		0.14754	0.14754		18.72	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15239		0.15239		0.15103	0.15103		19.01	0.00	0.00	0	0.00
€ / R	On 26/08/2016	Any day expiry			16.10190		16.10190		15.91380	15.91380		28.53	0.00	0.00	0	39.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.16880		16.16880		15.99650	15.99650		20.31	0.00	113,052,249.60	6,992	37,611.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	20.53310		0.02053		32.07630	0.03208	20.533	20.36	0.06	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	539.79120		0.53979		440.17210	0.44017	539.791	19.76	0.68	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	169.85750		0.16986		134.65120	0.13465	169.858	21.62	0.30	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			16.21390		16.21390		16.04190	16.04190		20.08	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			16.44490		16.44490		16.24160	16.24160		19.00	0.00	8,120,800.00	500	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.52820		16.52820		16.35020	16.35020		18.86	0.00	40,890,766.80	2,474	17,728.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	712.19240		0.71219		628.43370	0.62843	712.192	18.80	0.53	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	930.21680		0.93022		1,040.06240	1.04006	930.217	19.41	0.56	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	24.65310		0.02465		22.42280	0.02242	24.653	25.29	0.03	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.87250		16.87250		16.68540	16.68540		18.57	0.00	0.00	0	5,046.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.27750		17.27750		17.07850	17.07850		18.73	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.65950		17.65950		17.44850	17.44850		18.95	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.64287		99.64287		99.35085	99.35085			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.78535		96.78535		96.46979	96.46979			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.60046		95.60046		95.26504	95.26504			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.69463		97.69463		97.34860	97.34860			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.09968		100.09968		100.08618	100.08618			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.08459		100.08459		100.05411	100.05411			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.76780		99.76780		99.71103	99.71103			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.87950		99.87950		99.79149	99.79149			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.22624		100.22624		100.10790	100.10790			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.57969		99.57969		99.42547	99.42547			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.31959		99.31959		99.12496	99.12496			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.48001		99.48001		99.23792	99.23792			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.99565		98.99565		98.82772	98.82772			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.41510		98.41510		98.22830	98.22830			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.79978		97.79978		97.59211	97.59211			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	98.14792		98.14792		97.92480	97.92480			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future	498.89200		498.89200		499.82300	499.82300			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	508.55800		508.55800		509.52100	509.52100			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	572.74900		572.74900		574.17500	574.17500			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	583.84600		583.84600		585.31400	585.31400			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	521.48100		521.48100		522.12700	522.12700			0.00	10,429,620.00	2	719.00
ALBI	On 02/02/2017	Index Future	531.58500		531.58500		532.25700	532.25700			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	542.36400		542.36400		543.05100	543.05100			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.90010	10.90010		10.81280	10.81280			16.59	0.00	7,204,966.10	661	10,663.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.07130	11.07130		10.97930	10.97930			14.79	0.00	55,356.50	5	1,015.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.23570	11.23570		11.13860	11.13860			14.62	0.00	5,123,479.20	456	3,531.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.42990	11.42990		11.32610	11.32610			15.06	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.61650	11.61650		11.50640	11.50640			15.43	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.07960	11.07960		10.97850	10.97850			17.42	0.00	110,796.00	10	2,230.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.28480	11.28480		11.17950	11.17950			15.99	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.47840	11.47840		11.36780	11.36780			15.69	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.81090	14.81090		14.70200	14.70200			20.59	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.16440	15.16440		15.05110	15.05110			19.21	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.50000	15.50000		15.37880	15.37880			19.16	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.14660	2.14660		2.12880	2.12880			18.93	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.17590	2.17590		2.15720	2.15720			17.22	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.20320	2.20320		2.18330	2.18330			16.84	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.16910	2.16910		2.15060	2.15060			17.06	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.17180	2.17180		2.14870	2.14870			17.95	0.00	104,246.40	48	312.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.22070	2.22070		2.19670	2.19670			16.72	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	10.59677		77.00451		10.59257	77.03110			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.68169		78.49668		10.67704	78.52570			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.75506		76.29339		10.75022	76.32323			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	10.70423		81.17454		10.70001	81.20513			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.78353		82.74778		10.77889	82.78098			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.85632		80.16319		10.85149	80.19732			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	520.00200		520.00200		520.72000	520.72000			0.00	0.00	0	419.00
GOVI	On 02/02/2017	GOVI	530.07800		530.07800		530.82300	530.82300			0.00	5,300,780.00	1	27.00
GOVI	On 04/05/2017	GOVI	540.82600		540.82600		541.58800	541.58800			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.84750		1.84750		1.83310	1.83310		21.08	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.88270		1.88270		1.86770	1.86770		19.83	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.91520		1.91520		1.89940	1.89940		19.02	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.70258		128.70258		128.71583	128.71583			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	108.06079		108.06079		108.07178	108.07178			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 03/11/2016	Bond Future	135.94521		135.94521		136.19170	136.19170			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	134.41782		134.41782		134.86526	134.86526			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
I2050	On 03/11/2016	Bond Future	144.03007		144.03007		143.70427	143.70427			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	250.53600		250.53600		250.96300	250.96300			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	255.40600		255.40600		255.84700	255.84700			0.00	5,108,120.00	2	57.00
IGOV	On 04/05/2017	Index Future	260.60000		260.60000		261.05000	261.05000			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			678.37900		678.37900		679.57100	679.57100			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future			691.56100		691.56100		692.77700	692.77700			0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.44000		92.56000		7.33000	92.67000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future			7.45000		92.55000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future			7.48000		92.52000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.50000		92.50000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future			7.53000		92.47000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.59000		92.41000		7.38000	92.62000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.63000		92.37000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.61000		92.39000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.61000		92.39000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.63000		92.37000		7.36000	92.64000			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			0.14080		0.14080		0.13970	0.13970			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14100		0.14100		0.13980	0.13980			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14100		0.14100		0.14000	0.14000			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05900		0.05900		0.05900	0.05900			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.04050		0.04050		0.04010	0.04010			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.03970		0.03970		0.03920	0.03920			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.45020		10.45020		10.37890	10.37890		17.36	0.00	0.00	0	100.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.59970		10.59970		10.52340	10.52340		16.19	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.74650		10.74650		10.66590	10.66590		16.03	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.34760		1.34760		1.33820	1.33820			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.36350		1.36350		1.35380	1.35380			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.37860		1.37860		1.36830	1.36830			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.32000		1.32000		1.32500	1.32500			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.32260		1.32260		1.32760	1.32760			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.32530		1.32530		1.33030	1.33030			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12880		1.12880		1.12560	1.12560			0.00	28,220.00	25	13,346.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13340		1.13340		1.13030	1.13030			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13800		1.13800		1.13490	1.13490			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			9.10269		113.10864		9.06202	113.39065		8.84	0.00	659,084,045.28	5,827	95,045.00
R186	On 03/11/2016	Bond Future	8.30	Call	206.83000		0.20683		243.20000	0.24320	206.830	8.78	0.10	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	4,563.11000		4.56311		4,343.67000	4.34367	4,563.110	8.85	0.82	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	2,959.54000		2.95954		2,787.89000	2.78789	2,959.540	9.02	0.66	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	8.90	Put	2,598.73000		2.59873	2,441.06000	2.44106	2,598.730		9.07	0.62	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	1,824.61000		1.82461	1,701.79000	1.70179	1,824.610		9.19	0.49	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,175.77000		2.17577	2,351.60000	2.35160	2,175.770		9.24	0.57	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,025.18000		3.02518	3,231.00000	3.23100	3,025.180		9.36	0.68	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			9.15250		109.99694	9.10977	110.28716			8.97	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	868.43000		0.86843	944.77000	0.94477	868.430		8.95	0.23	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	3,654.71000		3.65471	3,494.42000	3.49442	3,654.710		9.20	0.59	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,994.83000		1.99483	1,891.43000	1.89143	1,994.830		9.49	0.39	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	1,746.81000		1.74681	1,653.57000	1.65357	1,746.810		9.55	0.36	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			9.19111		112.22877	9.14658	112.52512			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			303.28381		303.28381	303.31579	303.31579				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			250.19366		250.19366	252.07192	252.07192				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			8.75484		96.66444	8.70336	96.90310			6.62	0.00	0.00	0	15,105.00
R2023	On 02/02/2017	Bond Future			8.80651		98.53743	8.75173	98.78314			6.37	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.83598		96.60118	8.77820	96.85211			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			7.88222		101.51105	7.82065	101.56104			0.90	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future			7.92563		103.47805	7.83296	103.53155			0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			7.59856		101.40183	7.44145	101.45670			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			9.46208		91.24737	9.44215	91.38468				0.00	0.00	0	29,408.00
R2030	On 02/02/2017	Bond Future			9.51258		89.00944	9.49164	89.15168				0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.55692		90.81577	9.53523	90.96116				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			9.57931		90.27769	9.55943	90.42389			12.64	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.63254		92.02710	9.61171	92.17836			12.38	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.67597		89.73329	9.65443	89.88790			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			9.63942		95.15168	9.63485	95.18869				0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future			9.69360		96.99539	9.68860	97.03540				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/05/2017	Bond Future		9.73473	94.45673		9.72954	94.49786			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		9.70619	91.68469		9.70165	91.72125		14.16	0.00	0.00	0	40,431.00
R2037	On 02/02/2017	Bond Future		9.75611	89.20492		9.75115	89.24444		14.53	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.80052	91.01528		9.79538	91.05585		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		8.09649	102.86143		8.03647	102.97616		2.18	0.00	0.00	0	28,913.00
R204	On 02/02/2017	Bond Future		8.13264	100.81385		8.06244	100.93333		1.98	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		8.12190	102.85912		8.03986	102.98131		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		9.73567	95.69317		9.72600	95.77677		14.89	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future		9.78499	93.04070		9.77476	93.12823		15.28	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.82888	94.92900		9.81832	95.01855		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		9.75450	92.82408		9.74993	92.86391		15.65	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future		9.80239	90.24119		9.79742	90.28408		16.08	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.84499	92.07266		9.83986	92.11657		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		9.72056	92.17009		9.72106	92.16562		16.30	0.00	0.00	0	61,284.00
R2048	On 02/02/2017	Bond Future		9.77001	93.95603		9.77028	93.95364		16.02	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.80777	91.41923		9.80802	91.41703		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		8.35247	99.23991		8.29960	99.38264		3.36	0.00	0.00	0	52,265.00
R207	On 02/02/2017	Bond Future		8.39745	97.52017		8.33856	97.66810		3.17	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,643.35000	1.64335	1,754.69000	1.75469	1,643.350	3.35	0.73	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.42285	99.49877		8.35774	99.64998		2.87	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 03/11/2016	Bond Future		8.52429	94.32171		8.47227	94.50195		4.78	0.00	88,096,477.14	934	30,188.00
R208	On 02/02/2017	Bond Future		8.57318	96.14950		8.51679	96.33558		4.46	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		8.59965	94.69557		8.53900	94.88570		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

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/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			9.59872		71.43315		9.59415	71.46392		14.65	0.00	714,331.50	10	35,473.00
R209	On 03/11/2016	Bond Future	8.81	Call	270.72000		0.27072		281.24000	0.28124	270.720	14.55	0.12	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	327.04000		0.32704		338.94000	0.33894	327.040	14.58	0.14	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	4,455.67000		4.45567	4,441.03000	4.44103	4,455.670	14.69	0.79	0.00	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	4,397.84000		4.39784	4,383.47000	4.38347	4,397.840	14.70	0.78	0.00	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	2,908.10000		2.90810	2,901.21000	2.90121	2,908.100	14.96	0.63	0.00	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,343.99000		1.34399	1,369.73000	1.36973	1,343.990	15.03	0.41	0.00	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	2,440.82000		2.44082	2,436.45000	2.43645	2,440.820	15.06	0.57	0.00	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.64500		72.81741		9.64003	72.85058		14.40	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.68256		71.14255		9.67743	71.17653		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			188.56493		188.56493		188.58486	188.58486			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			141.69668		141.69668		141.70983	141.70983			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			148.31778		148.31778		148.33348	148.33348			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			9.48814		82.05154		9.47331	82.15046		12.32	0.00	0.00	0	42,168.00
R213	On 02/02/2017	Bond Future			9.54036		83.64135		9.52473	83.74430		12.07	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.57906		81.78382		9.56292	81.88899		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			9.67950		71.67343		9.67488	71.70582		15.57	0.00	0.00	0	29,396.00
R214	On 02/02/2017	Bond Future			9.72751		73.06217		9.72250	73.09698		15.32	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.76393		71.24399		9.75877	71.27961		15.78	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

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
RAIN	On 19/09/2016	Foreign Exchange Future	25,180.39000		25,180.39000	24,959.12000	24,959.12000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,663.03000		25,663.03000	25,432.55000	25,432.55000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.58030		10.58030	10.48330	10.48330			17.78	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.76930		10.76930	10.66670	10.66670			16.28	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.85670		4.85670	4.79220	4.79220			16.02	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.84790		4.84790	4.78250	4.78250			14.56	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.41330		1.41330	1.40430	1.40430				0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.35430		1.35430	1.34190	1.34190				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.31810		1.31810	1.29030	1.29030				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>3,474,107,789.95</b>	<b>232,331</b>	<b>3,785,125.00</b>
<b>Grand Total:</b>												<b>3,474,107,789.95</b>	<b>232,331</b>	<b>3,785,125.00</b>