



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 16/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 16/02/2016	Any day expiry	15.79120	15.79120		15.83200	15.83200		26.00	0.00	14,551,244.40	924	0.00	
\$ / R	On 17/02/2016	Any day expiry	15.79420	15.79420		15.83200	15.83200		26.02	0.00	0.00	0	0.00	
\$ / R	On 19/02/2016	Any day expiry	15.79420	15.79420		15.83500	15.83500		22.46	0.00	0.00	0	0.00	
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,864.30970	1.86431	1,905.19040	1.90519	1,864.310	43.35	1.00	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	0.23660	0.00024	0.38250	0.00038	0.237	37.25	0.00	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	889.67070	0.88967	931.60260	0.93160	889.671	33.80	0.97	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	15.87	Call	99.47300	0.09947	133.88940	0.13389	99.473	23.40	0.41	0.00	0	1,000.00
\$ / R	On 23/02/2016	Any day expiry	15.80600	15.80600	15.80600	15.82000	15.82000		19.84	0.00	0.00	0	0.00	
\$ / R	On 23/02/2016	Any day expiry	15.82	Call	166.67920	0.16668	0.00000	0.00000	166.679	19.87	0.49	15,589,028.00	2,000	1,000.00
\$ / R	On 25/02/2016	Any day expiry	15.81190	15.81190	15.81190	15.85270	15.85270		20.18	0.00	0.00	0	0.00	
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.01770	0.00002	0.02160	0.00002	0.018	49.02	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.22600	0.00023	0.26650	0.00027	0.226	32.82	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	978.39860	0.97840	1,020.15770	1.02016	978.399	21.78	0.97	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	296.32760	0.29633	336.40420	0.33640	296.328	20.17	0.64	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry	15.81490	15.81490	15.81490	15.85570	15.85570		20.31	0.00	1,057,260.00	67	392.00	
\$ / R	On 29/02/2016	Any day expiry	15.82380	15.82380	15.82380	15.86460	15.86460		19.66	0.00	0.00	0	306.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	1.31570	0.00132	1.61990	0.00162	1.316	26.72	0.01	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,230.26550	1.23027	1,273.02370	1.27302	1,230.266	22.09	0.97	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	16.16	Call	113.60950	0.11361	138.92080	0.13892	113.610	20.44	0.30	0.00	0	5,000.00
\$ / R	On 01/03/2016	Any day expiry			15.82670	15.82670	15.86760	15.86760		19.78	0.00	0.00	0	0.00
\$ / R	On 01/03/2016	Any day expiry	16.26	Call	99.12500	0.09912	121.49590	0.12150	99.125	20.78	0.26	0.00	0	2,500.00
\$ / R	On 02/03/2016	Any day expiry			15.82970	15.82970	15.87050	15.87050		19.89	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,239.18580	1.23919	1,281.78340	1.28178	1,239.186	22.05	0.97	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,229.39360	1.22939	1,272.02250	1.27202	1,229.394	21.98	0.97	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,219.60610	1.21961	1,262.26690	1.26227	1,219.606	21.91	0.97	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	447.89140	0.44789	488.28560	0.48829	447.891	19.66	0.71	0.00	0	30,000.00
\$ / R	On 03/03/2016	Any day expiry			15.83270	15.83270	15.79860	15.79860		20.05	0.00	0.00	0	467.00
\$ / R	On 07/03/2016	Any day expiry			15.84460	15.84460	15.88540	15.88540		19.74	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			15.85640	15.85640	15.89730	15.89730		20.01	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.86530	15.86530	15.90630	15.90630		19.74	0.00	658,156,105.20	41,484	931,332.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.02660	0.00003	0.02230	0.00002	0.027	31.32	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.02950	0.00003	0.02500	0.00003	0.030	31.11	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.04450	0.00004	0.03890	0.00004	0.045	30.26	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.04730	0.00005	0.04150	0.00004	0.047	30.13	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.05570	0.00006	0.04950	0.00005	0.056	29.80	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.06050	0.00006	0.05410	0.00005	0.060	29.63	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.06700	0.00007	0.06040	0.00006	0.067	29.42	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.08390	0.00008	0.07680	0.00008	0.084	28.95	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.11390	0.00011	0.10660	0.00011	0.114	28.32	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,315.50610	3.31551	3,356.50040	3.35650	3,315.506	27.09	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.30250	0.00030	0.29870	0.00030	0.303	26.28	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,065.63930	3.06564	3,106.63360	3.10663	3,065.639	26.01	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.45290	0.00045	0.44040	0.00044	0.453	25.33	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.60570	0.00061	0.58280	0.00058	0.606	24.65	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,666.03630	2.66604	2,707.00340	2.70700	2,666.036	24.19	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	0.82820	0.00083	0.78790	0.00079	0.828	23.92	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,366.63190	2.36663	2,407.54690	2.40755	2,366.632	22.83	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,316.77190	2.31677	2,357.67350	2.35767	2,316.772	22.61	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	2.20300	0.00220	2.03040	0.00203	2.203	21.70	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,107.54820	2.10755	2,148.37090	2.14837	2,107.548	21.66	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,928.54990	1.92855	1,969.26250	1.96926	1,928.550	20.84	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	3.31760	0.00332	3.02260	0.00302	3.318	20.80	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,868.97890	1.86898	1,909.64250	1.90964	1,868.979	20.57	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,769.82920	1.76983	1,810.39340	1.81039	1,769.829	20.12	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	5.58530	0.00559	5.02310	0.00502	5.585	19.66	0.02	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,661.00410	1.66100	1,701.42750	1.70143	1,661.004	19.62	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	6.41910	0.00642	5.68470	0.00568	6.419	19.43	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,562.91990	1.56292	1,602.70570	1.60271	1,562.920	19.41	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,379.45360	1.37945	1,418.86110	1.41886	1,379.454	19.33	0.96	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	14.15360	0.01415	12.56110	0.01256	14.154	19.33	0.04	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,293.94950	1.29395	1,333.19760	1.33320	1,293.949	19.29	0.95	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,191.04420	1.19104	1,230.13190	1.23013	1,191.044	19.24	0.93	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	25.74420	0.02574	23.83190	0.02383	25.744	19.24	0.07	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,144.95000	1.14495	1,183.98140	1.18398	1,144.950	19.22	0.92	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	34.03880	0.03404	32.02490	0.03202	34.039	19.19	0.09	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	55.87620	0.05588	53.81130	0.05381	55.876	19.11	0.13	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	57.28200	0.05728	55.21910	0.05522	57.282	19.11	0.13	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	58.71600	0.05872	56.65570	0.05666	58.716	19.10	0.14	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	63.19120	0.06319	61.14320	0.06114	63.191	19.09	0.15	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	759.38870	0.75939	797.06120	0.79706	759.389	19.21	0.80	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	705.99560	0.70600	743.15780	0.74316	705.996	19.26	0.78	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	162.82830	0.16283	157.40710	0.15741	162.828	19.41	0.30	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	525.92850	0.52593	560.67420	0.56067	525.928	19.48	0.67	0.00	0	17,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	513.34080	0.51334	547.86650	0.54787	513.341	19.49	0.66	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	507.11620	0.50712	541.53000	0.54153	507.116	19.50	0.65	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	500.94010	0.50094	535.23910	0.53524	500.940	19.51	0.65	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	488.72570	0.48873	522.79620	0.52280	488.726	19.52	0.64	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	482.69080	0.48269	516.64270	0.51664	482.691	19.53	0.63	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	259.64260	0.25964	251.35230	0.25135	259.643	19.61	0.41	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	397.85380	0.39785	429.89820	0.42990	397.854	19.65	0.56	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	347.24650	0.34725	377.87530	0.37788	347.247	19.74	0.52	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	331.94650	0.33195	321.57530	0.32158	331.947	19.74	0.48	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	283.57050	0.28357	310.63030	0.31063	283.570	20.06	0.45	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	418.27050	0.41827	404.33030	0.40433	418.271	20.06	0.55	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	213.84440	0.21384	237.51170	0.23751	213.844	20.50	0.36	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	174.24040	0.17424	195.54990	0.19555	174.240	20.80	0.31	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	732.49680	0.73250	711.00250	0.71100	732.497	21.04	0.73	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	137.00940	0.13701	155.71550	0.15572	137.009	21.15	0.26	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	126.93970	0.12694	144.85970	0.14486	126.940	21.25	0.24	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	92.96350	0.09296	107.94090	0.10794	92.964	21.68	0.19	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	977.66350	0.97766	951.64090	0.95164	977.664	21.68	0.81	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,063.99300	1.06399	1,036.54380	1.03654	1,063.993	21.89	0.84	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,107.88630	1.10789	1,079.75910	1.07976	1,107.886	21.99	0.85	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	62.28080	0.06228	73.87080	0.07387	62.281	22.20	0.13	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,196.98080	1.19698	1,167.57080	1.16757	1,196.981	22.20	0.87	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	46.44170	0.04644	55.96530	0.05597	46.442	22.57	0.10	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	31.79180	0.03179	39.11650	0.03912	31.792	23.05	0.07	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	7.32400	0.00732	9.29830	0.00930	7.324	24.43	0.02	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.86830	15.86830	15.90930	15.90930		19.80	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.87130	15.87130	15.91220	15.91220		19.94	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	1.18090	0.00118	1.19730	0.00120	1.181	23.24	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,264.05930	1.26406	1,304.14500	1.30415	1,264.059	18.99	0.94	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.89210	15.89210	15.93320	15.93320		19.88	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	4.81230	0.00481	4.91200	0.00491	4.812	21.73	0.01	0.00	0	19,744.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	999.68750	0.99969	1,037.37150	1.03737	999.688	19.10	0.85	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.91000	15.91000	15.95120	15.95120		19.74	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.16630	0.00017	0.16730	0.00017	0.166	26.80	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	5.17470	0.00517	5.14430	0.00514	5.175	21.91	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	815.92940	0.81593	849.95570	0.84996	815.929	19.11	0.75	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	403.68800	0.40369	429.65530	0.42966	403.688	19.86	0.49	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.91600	15.91600	15.95720	15.95720		19.83	0.00	0.00	0	359.00
\$ / R	On 04/04/2016	Any day expiry			15.92790	15.92790	15.96920	15.96920		19.74	0.00	0.00	0	140.00
\$ / R	On 05/04/2016	Any day expiry			15.93090	15.93090	15.97220	15.97220		19.86	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	490.68770	0.49069	517.38010	0.51738	490.688	19.78	0.54	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.93390	15.93390	15.97520	15.97520		19.90	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.93680	15.93680	15.97820	15.97820		19.93	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	357.79110	0.35779	380.03560	0.38004	357.791	20.46	0.42	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.94880	15.94880	15.99020	15.99020		19.85	0.00	0.00	0	100.00
\$ / R	On 15/04/2016	Any day expiry			15.96070	15.96070	16.00220	16.00220		20.06	0.00	3,938,133.50	247	2,254.00
\$ / R	On 18/04/2016	Any day expiry			15.96960	15.96960	16.01120	16.01120		19.96	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	27.08760	0.02709	25.00480	0.02500	27.088	20.00	0.05	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	820.32800	0.82033	849.98150	0.84998	820.328	19.31	0.68	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	195.79290	0.19579	210.27670	0.21028	195.793	21.94	0.24	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			15.97560	15.97560	16.01730	16.01730		20.03	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			15.99050	15.99050	16.03230	16.03230		19.98	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	284.33200	0.28433	301.29320	0.30129	284.332	21.39	0.31	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			15.99340	15.99340	16.03530	16.03530		20.01	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	1.48190	0.00148	1.36140	0.00136	1.482	25.46	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	16.87870	0.01688	15.71780	0.01572	16.879	20.91	0.03	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	725.52340	0.72552	751.96850	0.75197	725.523	19.63	0.61	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	442.07450	0.44207	462.88780	0.46289	442.074	20.51	0.44	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	319.55840	0.31956	337.40040	0.33740	319.558	21.21	0.34	0.00	0	10,000.00
\$ / R	On 29/04/2016	Any day expiry			16.00240	16.00240	16.04440	16.04440		20.05	0.00	0.00	0	500.00
\$ / R	On 04/05/2016	Any day expiry			16.01720	16.01720	16.05940	16.05940		19.98	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			16.03510	16.03510	16.07750	16.07750		19.97	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	67.10220	0.06710	63.40420	0.06340	67.102	19.04	0.09	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	885.61690	0.88562	911.66450	0.91166	885.617	19.42	0.66	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.04400	16.04400	16.08650	16.08650		20.10	0.00	0.00	0	50.00
\$ / R	On 16/05/2016	Any day expiry			16.05290	16.05290	15.99440	15.99440		20.03	0.00	1,599,440.00	100	100.00
\$ / R	On 17/05/2016	Any day expiry			16.05590	16.05590	16.09860	16.09860		20.05	0.00	0.00	0	100.00
\$ / R	On 27/05/2016	Any day expiry			16.08660	16.08660	16.12950	16.12950		20.16	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	3.68970	0.00369	3.71280	0.00371	3.690	23.77	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	26.85230	0.02685	25.89560	0.02590	26.852	19.48	0.04	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	661.44160	0.66144	683.05640	0.68306	661.442	20.21	0.51	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	460.13360	0.46013	477.94870	0.47795	460.134	21.12	0.39	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.09890	16.09890	16.14190	16.14190		20.09	0.00	0.00	0	338.00
\$ / R	On 06/06/2016	Any day expiry			16.11740	16.11740	16.16050	16.16050		20.07	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	5.83120	0.00583	5.97870	0.00598	5.831	21.78	0.01	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 06/06/2016	Any day expiry	15.45	Call	1,054.71420	1.05471	1,081.14010	1.08114	1,054.714	19.27	0.67	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.12360	16.12360	16.16670	16.16670		20.10	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	147.52960	0.14753	138.22610	0.13823	147.530	18.82	0.16	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	882.65000	0.88265	906.80870	0.90681	882.650	19.71	0.60	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.12670	16.12670	16.16980	16.16980		20.11	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.13900	16.13900	16.18210	16.18210		20.06	0.00	197,960,974.00	12,266	178,660.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	6.23680	0.00624	6.45620	0.00646	6.237	21.62	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	11.00310	0.01100	11.06850	0.01107	11.003	18.99	0.02	1,794,009.36	6,600	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	13.07830	0.01308	12.52180	0.01252	13.078	18.97	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	18.91780	0.01892	18.03840	0.01804	18.918	18.94	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,670.72740	2.67073	2,712.21990	2.71222	2,670.727	18.89	0.96	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	31.72740	0.03173	30.11990	0.03012	31.727	18.89	0.04	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	33.33360	0.03333	31.63420	0.03163	33.334	18.89	0.05	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	97.07540	0.09708	91.80940	0.09181	97.075	18.77	0.11	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	134.06280	0.13406	126.85360	0.12685	134.063	18.72	0.14	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	208.34450	0.20834	197.32110	0.19732	208.345	18.88	0.20	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,437.73070	1.43773	1,469.29750	1.46930	1,437.731	18.91	0.78	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	239.42590	0.23943	227.63840	0.22764	239.426	18.93	0.23	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,386.66960	1.38667	1,417.79310	1.41779	1,386.670	18.94	0.77	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	845.40480	0.84540	868.74570	0.86875	845.405	19.81	0.57	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	658.95270	0.65895	638.72960	0.63873	658.953	19.94	0.45	0.00	0	25,705.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	752.76570	0.75277	775.20170	0.77520	752.766	20.06	0.53	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	754.17770	0.75418	732.49220	0.73249	754.178	20.17	0.48	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	698.66110	0.69866	719.46370	0.71946	698.661	20.26	0.50	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	807.69240	0.80769	785.22280	0.78522	807.692	20.30	0.50	0.00	0	15,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	958.58890	0.95859	934.80380	0.93480	958.589	20.67	0.55	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	587.25350	0.58725	606.40920	0.60641	587.253	20.71	0.44	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,058.59750	1.05860	1,034.04500	1.03404	1,058.598	20.89	0.58	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	1,248.78230	1.24878	1,222.84590	1.22285	1,248.782	21.31	0.63	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	465.11160	0.46511	482.17430	0.48217	465.112	21.32	0.37	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	459.81710	0.45982	476.67550	0.47668	459.817	21.36	0.37	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	431.78840	0.43179	447.79320	0.44779	431.788	21.54	0.35	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	252.60700	0.25261	264.69850	0.26470	252.607	23.03	0.22	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	242.56990	0.24257	254.33470	0.25433	242.570	23.13	0.21	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	228.95770	0.22896	240.27350	0.24027	228.958	23.27	0.20	21,581,189.52	6,600	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	179.12610	0.17913	188.68730	0.18869	179.126	23.87	0.16	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.17290	16.17290	16.21620	16.21620		20.15	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	316.02480	0.31602	302.38650	0.30239	316.025	19.04	0.27	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	599.84700	0.59985	618.18190	0.61818	599.847	20.89	0.43	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.18520	16.18520	16.22850	16.22850		20.18	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.67740	0.00568	5.93180	0.00593	5.677	22.19	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	34.55590	0.03456	33.26110	0.03326	34.556	18.33	0.05	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	622.35860	0.62236	640.92390	0.64092	622.359	20.81	0.44	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	496.81940	0.49682	512.97850	0.51298	496.819	21.45	0.37	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
\$ / R			On 26/07/2016	Any day expiry										
					16.27140	16.27140	16.31520	16.31520		20.20	0.00	0.00	0	0.00
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	1,074.55300	1.07455	1,049.54080	1.04954	1,074.553	20.70	0.53	0.00	0	7,229.00
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	358.60890	0.35861	370.15760	0.37016	358.609	23.06	0.26	0.00	0	7,229.00
\$ / R			On 27/07/2016	Any day expiry	16.27450	16.27450	16.31820	16.31820		20.27	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	7.14760	0.00715	7.92120	0.00792	7.148	21.01	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	37.09880	0.03710	38.73700	0.03874	37.099	17.25	0.05	0.00	0	150.00
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	585.22530	0.58523	600.97870	0.60098	585.225	21.48	0.39	0.00	0	250.00
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	505.92750	0.50593	520.08190	0.52008	505.928	21.98	0.34	0.00	0	150.00
\$ / R			On 11/08/2016	Any day expiry	16.32070	16.32070	16.36470	16.36470		20.23	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	12.61900	0.01262	14.61750	0.01462	12.619	17.48	0.02	0.00	0	2,000.00
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	1,305.85910	1.30586	1,332.88620	1.33289	1,305.859	19.14	0.67	0.00	0	2,000.00
\$ / R			On 15/08/2016	Any day expiry	16.33300	16.33300	16.37700	16.37700		20.27	0.00	0.00	0	105.00
\$ / R			On 26/08/2016	Any day expiry	16.36810	16.36810	16.41240	16.41240		20.31	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	9.67810	0.00968	10.86460	0.01086	9.678	20.39	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	45.37380	0.04537	42.51550	0.04252	45.374	16.91	0.05	0.00	0	150.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	555.07730	0.55508	568.16590	0.56817	555.077	22.24	0.34	0.00	0	250.00
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	506.96310	0.50696	519.15700	0.51916	506.963	22.59	0.32	0.00	0	150.00
\$ / R			On 06/09/2016	Any day expiry	16.40370	16.40370	16.44810	16.44810		20.33	0.00	0.00	0	0.00
\$ / R			On 08/09/2016	Any day expiry	16.41020	16.41020	16.45460	16.45460		20.33	0.00	0.00	0	0.00
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	79.93130	0.07993	69.38230	0.06938	79.931	17.29	0.08	0.00	0	48,990.00
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	697.83220	0.69783	713.18740	0.71319	697.832	21.56	0.40	0.00	0	48,990.00
\$ / R			On 09/09/2016	Any day expiry	16.41350	16.41350	16.45780	16.45780		20.34	0.00	0.00	0	0.00
\$ / R			On 13/09/2016	Any day expiry	16.42640	16.42640	16.47080	16.47080		20.33	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	339.63730	0.33964	325.78000	0.32578	339.637	18.77	0.23	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	420.80560	0.42081	431.26630	0.43127	420.806	23.44	0.26	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry	16.43290	16.43290	16.47730	16.47730		20.40	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	16.44580	16.44580	16.49020	16.49020		20.38	0.00	43,466,249.40	2,643	135,999.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	34.94160	0.03494	26.65360	0.02665	34.942	16.63	0.04	0.00	0	405.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	219.59290	0.21959	204.31610	0.20432	219.593	18.28	0.17	0.00	0	17,500.00
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	684.22240	0.68422	698.55130	0.69855	684.222	21.81	0.39	0.00	0	405.00
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	635.26110	0.63526	648.81840	0.64882	635.261	22.09	0.36	0.00	0	10,000.00
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	325.45470	0.32545	333.77840	0.33378	325.455	24.43	0.20	0.00	0	17,500.00
\$ / R			On 28/09/2016	Any day expiry	16.47500	16.47500	16.51940	16.51940		20.46	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	13.08670	0.01309	14.27770	0.01428	13.087	19.98	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	59.93990	0.05994	48.76720	0.04877	59.940	17.04	0.06	0.00	0	150.00
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	548.42460	0.54842	560.19730	0.56020	548.425	22.83	0.32	0.00	0	250.00
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	517.59990	0.51760	528.92440	0.52892	517.600	23.02	0.30	0.00	0	150.00
\$ / R			On 26/10/2016	Any day expiry	16.56560	16.56560	16.61020	16.61020		20.50	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	14.73830	0.01474	16.61610	0.01662	14.738	19.44	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	69.81910	0.06982	59.79540	0.05980	69.819	16.99	0.06	0.00	0	150.00
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	536.48260	0.53648	547.40940	0.54741	536.483	23.32	0.29	0.00	0	250.00
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	522.84740	0.52285	533.56970	0.53357	522.847	23.42	0.29	0.00	0	150.00
\$ / R			On 28/11/2016	Any day expiry	16.67340	16.67340	16.71840	16.71840		20.57	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	16.04340	0.01604	17.92250	0.01792	16.043	18.80	0.02	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	79.10080	0.07910	67.56170	0.06756	79.101	16.85	0.07	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	528.07770	0.52808	538.24200	0.53824	528.078	23.91	0.27	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.72680	16.72680	16.77200	16.77200		20.61	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.74350	16.74350	16.78870	16.78870		20.66	0.00	21,046,579.50	1,257	14,708.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	17.48440	0.01748	18.96650	0.01897	17.484	18.57	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	50.55710	0.05056	38.70760	0.03871	50.557	16.08	0.05	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	63.08790	0.06309	49.80820	0.04981	63.088	16.30	0.06	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	80.17630	0.08018	65.30220	0.06530	80.176	16.55	0.07	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	320.13520	0.32014	0.00000	0.00000	320.135	18.48	0.19	17,986,093.33	5,700	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	408.08460	0.40808	389.25280	0.38925	408.085	18.83	0.22	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	429.88200	0.42988	410.64130	0.41064	429.882	18.87	0.23	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	436.23920	0.43624	416.88650	0.41689	436.239	18.88	0.24	1,365,097.66	368	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	503.11070	0.50311	482.62930	0.48263	503.111	19.00	0.26	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,919.45840	1.91946	1,943.11460	1.94311	1,919.458	19.12	0.71	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	614.63410	0.61463	592.58260	0.59258	614.634	19.18	0.30	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	745.37750	0.74538	719.98680	0.71999	745.378	19.46	0.34	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	844.13600	0.84414	817.83730	0.81784	844.136	19.71	0.37	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	949.04250	0.94904	921.93100	0.92193	949.043	19.96	0.39	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,100.00170	1.10000	1,071.94250	1.07194	1,100.002	20.31	0.43	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,134.94310	1.13494	1,106.70180	1.10670	1,134.943	20.38	0.44	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,230.52640	1.23053	1,201.81950	1.20182	1,230.526	20.58	0.46	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,273.34650	1.27335	1,244.51890	1.24452	1,273.346	20.67	0.46	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	1,766.43510	1.76644	1,735.57830	1.73558	1,766.435	21.56	0.55	0.00	0	7,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	761.75590	0.76176	773.86570	0.77387	761.756	22.72	0.36	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	674.26680	0.67427	685.50030	0.68550	674.267	23.25	0.32	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	657.98250	0.65798	669.05740	0.66906	657.983	23.36	0.32	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	654.43520	0.65444	665.47320	0.66547	654.435	23.39	0.31	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	628.60390	0.62860	639.38490	0.63938	628.604	23.57	0.30	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	612.12470	0.61212	622.74630	0.62275	612.125	23.69	0.30	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	544.70550	0.54471	554.67800	0.55468	544.706	24.24	0.27	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	537.84740	0.53785	547.75520	0.54776	537.847	24.30	0.26	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	531.37850	0.53138	539.86940	0.53987	531.378	24.40	0.26	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	516.83670	0.51684	525.28390	0.52528	516.837	24.65	0.25	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	504.00030	0.50400	512.41420	0.51241	504.000	24.88	0.25	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	496.40330	0.49640	504.80320	0.50480	496.403	25.02	0.24	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	483.64330	0.48364	492.01640	0.49202	483.643	25.26	0.24	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	478.37580	0.47838	0.00000	0.00000	478.376	25.37	0.23	1,359,876.29	368	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	435.81490	0.43581	444.13940	0.44414	435.815	26.31	0.21	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	428.80640	0.42881	437.13220	0.43713	428.806	26.48	0.21	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	412.98230	0.41298	0.00000	0.00000	412.982	26.90	0.20	38,096,579.28	11,400	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	409.23010	0.40923	417.56630	0.41757	409.230	27.01	0.20	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.00280	17.00280	17.04430	17.04430		20.90	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,308.33910	1.30834	1,282.40180	1.28240	1,308.339	20.58	0.43	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	565.18680	0.56519	577.40860	0.57741	565.187	26.22	0.24	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 19/06/2017	Foreign Exchange Future		17.22690	17.22690		17.26740	17.26740		21.21	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		15.86530	15.86530		15.90630	15.90630		19.74	0.00	1,031,244.50	65	1,142.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		16.13900	16.13900		16.18210	16.18210		20.06	0.00	242,085.00	15	222.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		16.44580	16.44580		16.49020	16.49020		20.38	0.00	82,229.00	5	127.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		16.74350	16.74350		16.78870	16.78870		20.66	0.00	0.00	0	20.00
£ / R	On 26/02/2016	Any day expiry		22.61220	22.61220		22.95440	22.95440		22.33	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry		22.62490	22.62490		22.96730	22.96730		21.42	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry		22.65480	22.65480		22.99750	22.99750		21.20	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future		22.68450	22.68450		23.02780	23.02780		21.10	0.00	34,185,541.50	1,507	39,387.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	30.35420	0.03035	17.03730	0.01704	30.354	20.82	0.05	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	241.78580	0.24179	160.08630	0.16009	241.786	20.43	0.30	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	807.45130	0.80745	612.44920	0.61245	807.451	21.85	0.62	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	157.70580	0.15771	242.01420	0.24201	157.706	23.14	0.20	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	37.98730	0.03799	61.69850	0.06170	37.987	25.08	0.06	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry		22.82370	22.82370		23.16960	23.16960		21.19	0.00	0.00	0	121.00
£ / R	On 13/06/2016	Foreign Exchange Future		23.08440	23.08440		23.43580	23.43580		21.11	0.00	5,840,353.20	253	4,274.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	687.69860	0.68770	812.86930	0.81287	687.699	22.33	0.37	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	289.78740	0.28979	350.62000	0.35062	289.787	24.44	0.18	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry		23.48530	23.48530		23.84610	23.84610		21.03	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	461.88640	0.46189	373.00440	0.37300	461.886	19.44	0.22	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	776.07040	0.77607	870.04960	0.87005	776.070	23.15	0.32	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		23.53800	23.53800		23.89980	23.89980		20.98	0.00	0.00	0	900.00
£ / R	On 19/12/2016	Foreign Exchange Future		23.98090	23.98090		24.35040	24.35040		20.57	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	120.70970	0.12071	106.05910	0.10606	120.710	19.71	0.06	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,248.37370	1.24837	1,084.40680	1.08441	1,248.374	19.68	0.37	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	970.94320	0.97094	1,065.79050	1.06579	970.943	22.95	0.33	0.00	0	783.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.13931	0.13931		0.13919	0.13919		23.09	0.00	0.00	0	5,671.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.14215	0.14215		0.14204	0.14204		21.38	0.00	0.00	0	5,492.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14538	0.14538		0.14527	0.14527		21.01	0.00	15,846.42	109	1,056.00
€ / R	On 19/02/2016	Any day expiry		17.60620	17.60620		17.66000	17.66000		23.45	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	0.09890	0.00010	0.36060	0.00036	0.099	45.26	0.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,546.60860	1.54661	1,601.53300	1.60153	1,546.609	36.12	1.00	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry		17.62470	17.62470		17.67840	17.67840		21.25	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry		17.62870	17.62870		17.68250	17.68250		21.72	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry		17.63480	17.63480		17.68900	17.68900		21.37	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		17.69340	17.69340		17.74730	17.74730		21.51	0.00	13,252,356.60	749	76,076.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.11750	0.00012	0.11900	0.00012	0.118	32.92	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.16570	0.00017	0.16960	0.00017	0.166	32.55	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.69050	0.00069	0.73280	0.00073	0.690	30.95	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	1.00800	0.00101	1.07740	0.00108	1.008	30.51	0.00	0.00	0	17,534.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	2.12340		0.00212		2.38000	0.00238	2.123	27.78	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,796.39780		2.79640	2,850.63940	2.85064	2,796.398	26.16	0.99	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	2.99780		0.00300	3.33940	0.00334	2.998	26.16	0.01	0.00	0	33,200.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	3.21690		0.00322	3.57850	0.00358	3.217	25.83	0.01	0.00	0	15,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,328.69510		2.32870	2,383.12580	2.38313	2,328.695	23.61	0.99	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	5.29510		0.00530	5.82580	0.00583	5.295	23.61	0.01	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,754.80020		1.75480	1,809.56780	1.80957	1,754.800	20.48	0.97	0.00	0	26,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,706.67180		1.70667	1,760.43210	1.76043	1,706.672	20.51	0.97	0.00	0	650.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,563.89870		1.56390	1,617.66100	1.61766	1,563.899	20.59	0.95	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,424.11050		1.42411	1,477.87020	1.47787	1,424.110	20.67	0.93	0.00	0	36,640.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	911.58030		0.91158	964.57670	0.96458	911.580	21.01	0.80	0.00	0	19,500.00	
€ / R	On 22/03/2016	Any day expiry			17.65350		17.65350	17.70720	17.70720		21.32	0.00	0.00	0	293.00	
€ / R	On 24/03/2016	Any day expiry			17.66120		17.66120	17.71480	17.71480		21.36	0.00	0.00	0	0.00	
€ / R	On 15/04/2016	Any day expiry			17.68970		17.68970	17.74320	17.74320		21.04	0.00	0.00	0	11.00	
€ / R	On 26/04/2016	Any day expiry			17.70880		17.70880	17.76230	17.76230		20.79	0.00	0.00	0	25.00	
€ / R	On 29/04/2016	Any day expiry			17.72370		17.72370	17.77730	17.77730		20.79	0.00	0.00	0	0.00	
€ / R	On 25/05/2016	Any day expiry			17.74110		17.74110	17.79460	17.79460		20.56	0.00	0.00	0	74.00	
€ / R	On 27/05/2016	Any day expiry			17.76210		17.76210	17.81590	17.81590		20.57	0.00	0.00	0	0.00	
€ / R	On 13/06/2016	Foreign Exchange Future			18.05110		18.05110	18.10730	18.10730		20.74	0.00	9,115,805.50	505	42,267.00	
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	16.61980		0.01662	15.68010	0.01568	16.620	21.17	0.02	0.00	0	6,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,224.29450		2.22429	2,273.26400	2.27326	2,224.295	19.83	0.87	0.00	0	6,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future			18.45700		18.45700	18.51560	18.51560		20.71	0.00	9,228,500.00	500	9,388.00	
€ / R	On 19/12/2016	Foreign Exchange Future			18.85710		18.85710	18.91760	18.91760		20.75	0.00	245,142.30	13	5,265.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	385.09270		0.38509	372.47440	0.37247	385.093	19.39	0.19	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	515.86900		0.51587	499.59290	0.49959	515.869	19.31	0.24	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	847.49720		0.84750	861.71760	0.86172	847.497	22.65	0.36	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	645.37250		0.64537	655.49900	0.65550	645.373	23.76	0.28	0.00	0	2,961.00	
10Y STND	On 17/12/2025	Interest Rate Swap			102.72035		102.72035	102.72831	102.72831			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			99.95958		99.95958	99.96616	99.96616			0.00	0.00	0	0.00	
1Y STND	On 19/12/2016	Interest Rate Swap			100.11442		100.11442	100.13020	100.13020			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.14992		100.14992	100.15764	100.15764			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			100.48955		100.48955	100.49879	100.49879			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			99.94422		99.94422	99.94867	99.94867			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			100.62370		100.62370	100.62941	100.62941			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			100.13968		100.13968	100.14812	100.14812			0.00	0.00	0	0.00	
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
AL37	On 05/05/2016	Index Future			472.11100		472.11100	471.91500	471.91500			0.00	0.00	0	2.00	
AL37	On 04/08/2016	Index Future			481.11500		481.11500	480.92100	480.92100			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
AL7T	On 05/05/2016	Index Future			544.30800		544.30800		544.22300	544.22300			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			554.68900		554.68900		554.60900	554.60900			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			493.01300		493.01300		492.89500	492.89500			0.00	49,301,300.00	10	510.00
ALBI	On 04/08/2016	Index Future			502.41600		502.41600		502.30100	502.30100			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			512.37500		512.37500		512.25400	512.25400			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.28910		11.28910		11.36860	11.36860		13.65	0.00	0.00	0	13,303.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.59020		0.00059		0.51880	0.00052	0.590	19.28	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	894.88890		0.89489		973.50480	0.97350	894.889	16.18	0.97	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	25.45110		0.02545		19.31190	0.01931	25.451	14.01	0.12	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	121.22980		0.12123		159.22180	0.15922	121.230	13.89	0.41	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	117.65530		0.11766		154.93890	0.15494	117.655	13.92	0.40	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	3.06590		0.00307		4.23590	0.00424	3.066	18.49	0.02	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.43330		11.43330		11.51450	11.51450		17.13	0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.60170		11.60170		11.68530	11.68530		16.67	0.00	0.00	0	600.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.76860		11.76860		11.85320	11.85320		16.76	0.00	976,793.80	83	152.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.42020		11.42020		11.51180	11.51180		14.41	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.61940		11.61940		11.71380	11.71380		16.88	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.06800		16.06800		16.11980	16.11980		22.13	0.00	0.00	0	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.42070		16.42070		16.47590	16.47590		21.35	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.42660		2.42660		2.43960	2.43960		18.14	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.44270		2.44270		2.45720	2.45720		21.28	0.00	0.00	0	22,550.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.37230		2.37230		2.37930	2.37930		22.16	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.42080		2.42080		2.42810	2.42810		22.90	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 04/08/2016	Bond Future			128.90910		128.90910		128.92384	128.92384			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.71248		76.03857		10.71358	76.03167			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.79984		77.50486		10.80083	77.49874			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.88177		75.23264		10.88289	75.22581			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future	10.84766		80.09221		10.85902	80.01160			0.00	0.00	0	7,250.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI	492.09300		492.09300		491.98400	491.98400			0.00	0.00	0	484.00
GOVI	On 04/08/2016	GOVI	501.47800		501.47800		501.37300	501.37300			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	511.41900		511.41900		511.30800	511.30800			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.03710		2.03710		2.04300	2.04300		19.04	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.07110		2.07110		2.07710	2.07710		19.50	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.10930		2.10930		2.11570	2.11570		19.84	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.14450		2.14450		2.15110	2.15110		20.20	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.30901		123.30901		123.32329	123.32329			0.00	0.00	0	4,571.00
I2025	On 04/08/2016	Bond Future	124.44524		124.44524		124.46096	124.46096			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	102.61998		102.61998		102.63169	102.63169			0.00	0.00	0	2,032.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future	128.83610		128.83610		128.85091	128.85091			0.00	0.00	0	19,557.00
I2038	On 04/08/2016	Bond Future	129.92301		129.92301		129.93919	129.93919			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future	127.36942		127.36942		127.38390	127.38390			0.00	0.00	0	12,914.00
I2046	On 04/08/2016	Bond Future	129.83584		129.83584		129.85176	129.85176			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future	137.53822		137.53822		138.54353	138.54353			0.00	0.00	0	16,610.00
I2050	On 04/08/2016	Bond Future	138.63351		138.63351		139.65969	139.65969			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future	236.90400		236.90400		237.07600	237.07600			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future	241.44100		241.44100		241.61900	241.61900			0.00	0.00	0	81.00

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
IGOV	On 03/11/2016	Index Future			246.24600		246.24600		246.42600	246.42600			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future			642.05700		642.05700		642.46400	642.46400			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future			653.99500		653.99500		654.41100	654.41100			0.00	0.00	0	157.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.98000		93.02000		6.99000	93.01000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.03000		92.97000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			7.19000		92.81000		7.20000	92.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			7.23000		92.77000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.33000		92.67000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.37000		92.63000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.52000		92.48000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.70000		92.30000		7.74000	92.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.85000		92.15000		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.97000		92.03000		8.02500	91.97500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.09000		91.91000		8.13000	91.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.19000		91.81000		8.23000	91.77000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.15500		0.15500		0.15620	0.15620			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15480		0.15480		0.15520	0.15520			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15460		0.15460		0.15390	0.15390			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.07760		0.07760		0.07690	0.07690			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06570		0.06570		0.06620	0.06620			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06180		0.06180		0.06210	0.06210			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.40290		10.40290		10.59450	10.59450		13.83	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.52320		10.52320		10.71770	10.71770		14.46	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.66810		10.66810		10.86520	10.86520		15.93	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future			1.40730		1.40730		1.41240	1.41240			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.42210		1.42210		1.42740	1.42740			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.43750		1.43750		1.44290	1.44290			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.45150		1.45150		1.45680	1.45680			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11520		1.11520		1.11570	1.11570			0.00	0.00	0	2.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.11850		1.11850		1.11900	1.11900			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12230		1.12230		1.12280	1.12280			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.19755		112.73305		9.19829	112.72781		11.76	0.00	520,939,424.05	4,621	58,128.00
R186	On 05/05/2016	Bond Future	8.75	Call	1,175.06000		1.17506		1,186.98000	1.18698	1,175.060	11.60	0.31	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,408.98000		4.40898		4,426.14000	4.42614	4,408.980	11.60	0.69	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	3,909.85000		3.90985		3,927.54000	3.92754	3,909.850	11.63	0.65	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,645.97000		2.64597		2,658.64000	2.65864	2,645.970	11.76	0.53	0.00	0	180.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/05/2016	Bond Future	9.86	Put	842.89000		0.84289		856.07000	0.85607	842.890	12.12	0.22	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	798.30000		0.79830		811.17000	0.81117	798.300	12.14	0.21	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	701.78000		0.70178		713.88000	0.71388	701.780	12.18	0.19	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.25407		109.60216		9.25465	109.59813		11.72	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/05/2016	Bond Future			293.57230		293.57230		293.60659	293.60659			0.00	0.00	0	1,426.00
R197	On 04/08/2016	Bond Future			292.76372		292.76372		292.80157	292.80157			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/05/2016	Bond Future			240.10800		240.10800		240.13554	240.13554			0.00	0.00	0	43,502.00
R202	On 04/08/2016	Bond Future			241.30831		241.30831		241.33872	241.33872			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/05/2016	Bond Future			9.06776		94.90288		9.07909	94.84863		9.24	0.00	35,493,677.12	374	9,781.00
R2023	On 04/08/2016	Bond Future			9.12920		96.73263		9.14085	96.67850		8.65	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.18504		94.69867		9.19745	94.64272		8.71	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			8.08942		101.43939		8.09677	101.43015		1.98	0.00	3,246,060.48	32	54,204.00
R203	On 04/08/2016	Bond Future			8.16208		103.39547		8.17003	103.38726		1.60	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.20211		101.25196		8.21338	101.24285		1.32	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/05/2016	Bond Future			9.62041		89.96918		9.62118	89.96389			0.00	44,984,590.00	500	17,216.00
R2030	On 04/08/2016	Bond Future			9.68267		87.69558		9.68332	87.69118			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			9.74969		88.89183		9.74532	88.92366		16.19	0.00	0.00	0	9,165.00
R2032	On 04/08/2016	Bond Future			9.81046		90.60617		9.80580	90.63967		15.49	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			9.86353		88.22503		9.85880	88.25862		15.63	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/05/2016	Bond Future			9.82601		93.61695		9.82678	93.61082			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future			9.88356		95.42193		9.88421	95.41682			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/05/2016	Bond Future			9.90977		90.00017		9.91053	89.99418		17.54	0.00	0.00	0	41,175.00
R2037	On 04/08/2016	Bond Future			9.97212		87.47664		9.97277	87.47159		17.62	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			10.02245		89.19469		10.02320	89.18891		17.00	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
R2037		On 31/01/2037	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204		On 05/05/2016	Bond Future		8.48038	101.96146	8.49254	101.93365		3.79	0.00	25,490,365.00	250	33,079.00
R204		On 04/08/2016	Bond Future		8.56710	99.88583	8.58011	99.85871		3.47	0.00	0.00	0	0.00
R204		On 03/11/2016	Bond Future		8.63108	101.84695	8.64615	101.81855		3.19	0.00	0.00	0	0.00
R204		On 21/12/2018	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204/R203		On 21/12/2018	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040		On 06/10/2015	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040		On 05/05/2016	Bond Future		9.99042	93.51280	9.99119	93.50637		18.04	0.00	0.00	0	1,820.00
R2040		On 04/08/2016	Bond Future		10.05370	90.80639	10.05435	90.80103		18.13	0.00	0.00	0	0.00
R2040		On 31/01/2040	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044		On 05/05/2016	Bond Future		10.00882	90.63898	10.01470	90.58976		18.69	0.00	0.00	0	20,898.00
R2044		On 04/08/2016	Bond Future		10.07040	88.00246	10.07634	87.95331		18.80	0.00	0.00	0	0.00
R2044		On 03/11/2016	Bond Future		10.12039	89.73089	10.12658	89.68014		18.14	0.00	0.00	0	0.00
R2044		On 31/01/2044	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2048		On 05/05/2016	Bond Future		9.99381	89.79131	9.99968	89.74121		19.19	0.00	0.00	0	63,832.00
R2048		On 04/08/2016	Bond Future		10.04949	91.52254	10.05541	91.47255		18.38	0.00	0.00	0	0.00
R2048		On 03/11/2016	Bond Future		10.10101	88.87891	10.10719	88.82722		18.63	0.00	0.00	0	0.00
R2048		On 28/02/2048	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R207		On 05/05/2016	Bond Future		8.69974	97.80804	8.71156	97.77247		5.35	0.00	0.00	0	42,144.00
R207	7.56	On 05/05/2016	Bond Future	Call	75.41000	0.07541	74.88000	0.07488	75.410	5.16	0.07	0.00	0	43.00
R207		On 04/08/2016	Bond Future		8.78212	96.04927	8.79453	96.01419		5.02	0.00	0.00	0	0.00
R207		On 15/01/2020	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R207/R203		On 15/01/2020	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208		On 05/05/2016	Bond Future		8.85794	92.50314	8.86946	92.46049		7.12	0.00	0.00	0	45,535.00
R208		On 04/08/2016	Bond Future		8.92936	94.28698	8.94131	94.24463		6.56	0.00	0.00	0	0.00
R208		On 03/11/2016	Bond Future		8.98775	92.73431	9.00069	92.69046		6.49	0.00	0.00	0	0.00
R208		On 31/03/2021	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R204		On 31/03/2021	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R207		On 31/03/2021	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209		On 05/05/2016	Bond Future		9.76747	70.06147	9.76815	70.05699		18.61	0.00	0.00	0	31,955.00
R209	8.25	On 05/05/2016	Bond Future	Call	99.94000	0.09994	103.17000	0.10317	99.940	18.13	0.04	0.00	0	6,700.00
R209	9.00	On 05/05/2016	Bond Future	Call	645.58000	0.64558	655.22000	0.65522	645.580	18.13	0.20	0.00	0	6,700.00
R209		On 04/08/2016	Bond Future		9.82064	71.41261	9.82121	71.40889		17.86	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
R209	On 04/08/2016	Bond Future	9.60	Call	2,785.03000		2.78503	2,793.36000	2.79336	2,785.030		17.67	0.46	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,375.59000		6.37559	6,381.53000	6.38153	6,375.590		18.36	0.73	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			9.86679		69.66315	9.86746	69.65881			18.07	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			180.84424		180.84424	180.86575	180.86575				0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.34598		184.34598	184.36973	184.36973				0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R211	On 05/05/2016	Bond Future			137.24783		137.24783	137.26527	137.26527				0.00	0.00	0	57.00
R211	On 04/08/2016	Bond Future			138.16818		138.16818	138.18723	138.18723				0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future			142.65331		142.65331	142.67013	142.67013				0.00	4,422,252.61	31	3,830.00
R212	On 04/08/2016	Bond Future			143.50870		143.50870	143.52725	143.52725				0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future			9.64353		80.72786	9.64942	80.68886			16.06	0.00	0.00	0	47,717.00
R213	On 04/08/2016	Bond Future			9.69783		82.28434	9.70376	82.24556			15.37	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.74772		80.34732	9.75392	80.30724			15.50	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future			9.88052		70.16014	9.88634	70.12064			19.34	0.00	0.00	0	31,399.00
R214	On 04/08/2016	Bond Future			9.93233		71.51288	9.93820	71.47340			18.54	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	637.96000		0.63796	638.10000	0.63810	637.960		18.06	0.15	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,839.79000		1.83979	1,836.10000	1.83610	1,839.790		18.20	0.33	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,924.38000		4.92438	4,909.76000	4.90976	4,924.380		18.80	0.63	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,113.79000		9.11379	9,087.48000	9.08748	9,113.790		19.42	0.84	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future			9.98004		69.61817	9.98614	69.57748			18.80	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future			28,151.96000		28,151.96000	28,275.07000	28,275.07000				0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.29080		11.29080	11.35680	11.35680			16.17	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
SGD / R	On 13/06/2016	Foreign Exchange Future	11.46040	11.46040		11.52830	11.52830		17.89	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.32390	5.32390		5.34940	5.34940		13.39	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.28100	5.28100		5.30570	5.30570		16.90	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.36100	1.36100		1.37500	1.37500			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.27940	1.27940		1.28180	1.28180			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,797,641,426.51</b>	<b>101,646</b>	<b>4 806 715.00</b>
<b>Grand Total:</b>											<b>1,797,641,426.51</b>	<b>101,646</b>	<b>4 806 715.00</b>