



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 09/03/2016	Any day expiry	15.30330	15.30330		15.40740	15.40740		27.00	0.00	0.00	0	0.00
\$ / R	On 11/03/2016	Any day expiry	15.30620	15.30620		15.40740	15.40740		23.41	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.31220	15.31220		15.41600	15.41600		19.02	0.00	2,231,508,154.80	145,734	260,454.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.00000	0.00000	0.01740	0.00002	0.000	48.22	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.00010	0.00000	0.01800	0.00002	0.000	48.58	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.00070	0.00000	0.02060	0.00002	0.001	50.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.00090	0.00000	0.02100	0.00002	0.001	50.24	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.00210	0.00000	0.02210	0.00002	0.002	50.82	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.00300	0.00000	0.02270	0.00002	0.003	51.10	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.00470	0.00000	0.02350	0.00002	0.005	51.46	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.01210	0.00001	0.02520	0.00003	0.012	52.26	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.03670	0.00004	0.02770	0.00003	0.037	53.12	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,762.24560	2.76225	2,866.03610	2.86604	2,762.246	48.53	1.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.05270	0.00005	0.04350	0.00004	0.053	45.53	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,512.25520	2.51226	2,616.04630	2.61605	2,512.255	44.58	1.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.06210	0.00006	0.05400	0.00005	0.062	42.21	0.00	0	38,000.00

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 14/03/2016	Foreign Exchange Future	13.10	Put	0.07010	0.00007	0.06330	0.00006	0.070	39.83	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,112.27620	2.11228	2,216.07070	2.21607	2,112.276	38.25	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	0.08030	0.00008	0.07560	0.00008	0.080	37.30	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,812.29970	1.81230	1,916.10060	1.91610	1,812.300	33.50	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,762.30460	1.76230	1,866.10710	1.86611	1,762.305	32.71	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	0.12840	0.00013	0.14000	0.00014	0.128	29.55	0.00	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,552.33590	1.55234	1,656.14190	1.65614	1,552.336	29.50	1.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,372.57340	1.37257	1,476.26030	1.47626	1,372.573	28.65	1.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	0.39460	0.00039	0.27440	0.00027	0.395	28.61	0.00	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,312.71880	1.31272	1,416.35690	1.41636	1,312.719	28.37	1.00	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,213.08860	1.21309	1,316.59980	1.31660	1,213.089	27.90	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	1.50240	0.00150	0.99860	0.00100	1.502	27.43	0.01	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,103.78230	1.10378	1,207.05020	1.20705	1,103.782	27.39	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	2.04540	0.00205	1.34940	0.00135	2.045	27.15	0.01	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,004.83470	1.00483	1,107.72910	1.10773	1,004.835	26.92	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	818.85690	0.81886	920.32100	0.92032	818.857	26.03	0.96	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	6.65690	0.00666	4.32100	0.00432	6.657	26.03	0.04	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	731.98810	0.73199	832.56170	0.83256	731.988	25.43	0.95	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	627.03830	0.62704	726.58200	0.72658	627.038	24.44	0.93	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	14.83830	0.01484	10.58200	0.01058	14.838	24.44	0.07	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	580.12240	0.58012	678.97470	0.67897	580.122	23.99	0.91	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Put	17.92240	0.01792	12.97470	0.01297	17.922	23.99	0.09	0.00	0	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	21.63780	0.02164	15.87650	0.01588	21.638	23.54	0.11	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	45.52750	0.04553	34.73470	0.03473	45.528	21.73	0.21	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	47.22290	0.04722	36.07800	0.03608	47.223	21.64	0.21	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	52.67230	0.05267	40.39730	0.04040	52.672	21.37	0.23	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.13	Put	72.71700	0.07272	56.28710	0.05629	72.717	20.56	0.31	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	205.03590	0.20504	288.23270	0.28823	205.036	19.93	0.63	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	159.87850	0.15988	237.92250	0.23792	159.879	19.29	0.55	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	224.51450	0.22451	167.95480	0.16795	224.515	20.24	0.64	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Call	73.09790	0.07310	114.20630	0.11421	73.098	20.64	0.31	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Put	260.89790	0.26090	198.20630	0.19821	260.898	20.64	0.69	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	59.38510	0.05939	93.69790	0.09370	59.385	21.13	0.26	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	57.35050	0.05735	90.59770	0.09060	57.351	21.21	0.25	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	53.47900	0.05348	84.65580	0.08466	53.479	21.37	0.24	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	51.63840	0.05164	81.81100	0.08181	51.638	21.45	0.23	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	424.10800	0.42411	341.60100	0.34160	424.108	22.26	0.83	0.00	0	16,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	30.42390	0.03042	48.06060	0.04806	30.424	22.67	0.15	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	21.37100	0.02137	33.13830	0.03314	21.371	23.48	0.11	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	559.17100	0.55917	467.13830	0.46714	559.171	23.48	0.89	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	12.65140	0.01265	18.61050	0.01861	12.651	24.69	0.07	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	700.45140	0.70045	602.61050	0.60261	700.451	24.69	0.93	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	6.97610	0.00698	8.92030	0.00892	6.976	26.71	0.04	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	4.83700	0.00484	6.11140	0.00611	4.837	28.21	0.03	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	16.45	Put	1,141.49760	1.14150	1,038.63590	1.03864	1,141.498	29.40	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	3.29030	0.00329	4.11270	0.00411	3.290	29.93	0.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	2.93750	0.00294	3.66180	0.00366	2.938	30.47	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	1.92640	0.00193	2.38170	0.00238	1.926	32.62	0.01	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,439.72640	1.43973	1,336.38170	1.33638	1,439.726	32.62	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,539.38830	1.53939	1,435.95860	1.43596	1,539.388	33.69	0.99	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,589.16790	1.58917	1,485.78430	1.48578	1,589.168	34.00	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	1.01830	0.00102	1.39480	0.00139	1.018	34.62	0.01	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,688.81830	1.68882	1,585.39480	1.58539	1,688.818	34.62	0.99	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	0.60660	0.00061	0.80470	0.00080	0.607	35.74	0.00	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	0.32140	0.00032	0.40700	0.00041	0.321	37.17	0.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	0.04240	0.00004	0.04390	0.00004	0.042	42.31	0.00	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.31500	15.31500	15.41890	15.41890		19.08	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.31790	15.31790	15.42180	15.42180		19.09	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	0.07590	0.00008	0.18640	0.00019	0.076	30.25	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	695.94560	0.69595	799.06260	0.79906	695.946	19.84	0.95	0.00	0	17,991.00
\$ / R	On 17/03/2016	Any day expiry			15.32080	15.32080	15.42470	15.42470		19.32	0.00	0.00	0	0.00
\$ / R	On 17/03/2016	Any day expiry	15.74	Call	47.75690	0.04776	79.26230	0.07926	47.757	20.42	0.19	0.00	0	2,500.00
\$ / R	On 18/03/2016	Any day expiry			15.32360	15.32360	15.42760	15.42760		19.52	0.00	0.00	0	0.00
\$ / R	On 18/03/2016	Any day expiry	15.69	Call	67.36990	0.06737	103.36280	0.10336	67.370	20.51	0.24	0.00	0	2,500.00
\$ / R	On 22/03/2016	Any day expiry			15.33540	15.33540	15.43950	15.43950		19.02	0.00	0.00	0	0.00
\$ / R	On 22/03/2016	Any day expiry	15.47	Call	163.19390	0.16319	217.14540	0.21715	163.194	19.33	0.41	0.00	0	2,500.00
\$ / R	On 23/03/2016	Any day expiry			15.33830	15.33830	15.44250	15.44250		19.15	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	1.68970	0.00169	1.93720	0.00194	1.690	24.17	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	454.72560	0.45473	540.91360	0.54091	454.726	18.93	0.75	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	15.51	Call	159.65670	0.15966	0.00000	0.00000	159.657	19.55	0.39	60,958,230.00	10,000	5,000.00
\$ / R	On 29/03/2016	Any day expiry			15.35600	15.35600	15.46030	15.46030		18.88	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.01950	0.00002	0.00120	0.00000	0.020	29.98	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	1.88620	0.00189	1.82180	0.00182	1.886	22.63	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	325.07870	0.32508	394.51240	0.39451	325.079	18.81	0.57	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	88.24010	0.08824	116.94850	0.11695	88.240	20.37	0.22	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.36190	15.36190	15.46620	15.46620		19.07	0.00	0.00	0	485.00
\$ / R	On 04/04/2016	Any day expiry			15.37360	15.37360	15.47810	15.47810		18.93	0.00	0.00	0	120.00
\$ / R	On 05/04/2016	Any day expiry			15.37660	15.37660	15.48100	15.48100		19.11	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	151.24310	0.15124	186.69540	0.18670	151.243	20.24	0.29	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.37950	15.37950	15.48400	15.48400		19.18	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.38240	15.38240	15.48700	15.48700		19.24	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	95.16310	0.09516	118.81830	0.11882	95.163	21.20	0.19	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.39420	15.39420	15.49890	15.49890		19.04	0.00	0.00	0	100.00
\$ / R	On 14/04/2016	Any day expiry			15.40320	15.40320	15.50790	15.50790		19.14	0.00	0.00	0	0.00
\$ / R	On 15/04/2016	Any day expiry			15.40620	15.40620	15.51090	15.51090		19.17	0.00	0.00	0	2,267.00
\$ / R	On 18/04/2016	Any day expiry			15.41510	15.41510	15.51990	15.51990		18.98	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	18.25450	0.01825	15.76920	0.01577	18.255	18.06	0.05	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	384.93460	0.38493	444.37130	0.44437	384.935	19.03	0.51	0.00	0	17,896.00

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 18/04/2016	Any day expiry	17.09	Call	45.86330	0.04586	57.17740	0.05718	45.863	22.51	0.09	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			15.42110	15.42110	15.52590	15.52590		19.05	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			15.43600	15.43600	15.54100	15.54100		19.02	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	88.57990	0.08858	105.49430	0.10549	88.580	21.83	0.15	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			15.43900	15.43900	15.54400	15.54400		19.04	0.00	0.00	0	180.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.48950	0.00049	0.39240	0.00039	0.490	24.83	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	11.55070	0.01155	10.84210	0.01084	11.551	19.56	0.03	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	336.55210	0.33655	385.08590	0.38509	336.552	19.48	0.43	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	167.54330	0.16754	195.83430	0.19583	167.543	20.80	0.25	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	105.79890	0.10580	125.17770	0.12518	105.799	21.60	0.17	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			15.44500	15.44500	15.55000	15.55000		19.05	0.00	687,017.20	44	106.00
\$ / R	On 29/04/2016	Any day expiry			15.44800	15.44800	15.55300	15.55300		19.07	0.00	0.00	0	800.00
\$ / R	On 04/05/2016	Any day expiry			15.46290	15.46290	15.56810	15.56810		18.95	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			15.48090	15.48090	15.58620	15.58620		18.98	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	77.57260	0.07757	68.36920	0.06837	77.573	18.01	0.13	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	469.59810	0.46960	526.87170	0.52687	469.598	19.00	0.51	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.48980	15.48980	15.59520	15.59520		19.07	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			15.49880	15.49880	15.60420	15.60420		18.98	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry			15.50180	15.50180	15.60730	15.60730		19.01	0.00	0.00	0	100.00
\$ / R	On 19/05/2016	Any day expiry			15.50770	15.50770	15.61330	15.61330		19.06	0.00	0.00	0	0.00
\$ / R	On 19/05/2016	Any day expiry	15.70	Call	442.70720	0.44271	491.21660	0.49122	442.707	19.43	0.46	0.00	0	5,000.00
\$ / R	On 20/05/2016	Any day expiry			15.51070	15.51070	15.61630	15.61630		19.08	0.00	73,370,290.00	4,700	4,700.00
\$ / R	On 23/05/2016	Any day expiry			15.51970	15.51970	15.62530	15.62530		19.01	0.00	0.00	0	0.00
\$ / R	On 23/05/2016	Any day expiry	15.36	Call	609.73090	0.60973	671.67090	0.67167	609.731	18.85	0.57	0.00	0	5,000.00
\$ / R	On 27/05/2016	Any day expiry			15.53160	15.53160	15.63740	15.63740		19.17	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	2.83540	0.00284	2.69290	0.00269	2.835	23.49	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	31.70650	0.03171	29.07340	0.02907	31.707	19.13	0.05	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	342.43520	0.34244	378.62460	0.37862	342.435	20.24	0.36	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	215.73880	0.21574	239.72170	0.23972	215.739	21.30	0.25	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.54360	15.54360	15.64950	15.64950		19.08	0.00	0.00	0	338.00
\$ / R	On 06/06/2016	Any day expiry			15.56150	15.56150	15.66750	15.66750		19.07	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	5.25190	0.00525	5.08670	0.00509	5.252	21.39	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	636.21880	0.63622	694.13920	0.69414	636.219	18.95	0.55	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.56750	15.56750	15.67360	15.67360		19.11	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	193.11710	0.19312	171.49720	0.17150	193.117	18.18	0.23	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	508.61060	0.50861	554.79410	0.55479	508.611	19.51	0.46	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.57040	15.57040	15.67660	15.67660		19.12	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.58240	15.58240	15.68880	15.68880		19.13	0.00	2,117,211,852.80	135,872	705,156.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.68390	0.00568	5.34540	0.00535	5.684	21.15	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	16.16340	0.01616	14.52120	0.01452	16.163	19.44	0.03	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	18.77650	0.01878	16.86180	0.01686	18.777	19.33	0.03	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	25.97200	0.02597	23.30790	0.02331	25.972	19.09	0.04	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,123.73000	2.12373	2,225.87970	2.22588	2,123.730	18.72	0.94	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	41.33000	0.04133	37.07970	0.03708	41.330	18.72	0.06	0.00	0	545.00

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 13/06/2016	Foreign Exchange Future	13.53	Put	43.23310	0.04323	38.78780	0.03879	43.233	18.68	0.06	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	114.45710	0.11446	100.61040	0.10061	114.457	18.08	0.15	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	123.38860	0.12339	108.66000	0.10866	123.389	18.09	0.16	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	176.01900	0.17602	156.38470	0.15638	176.019	18.15	0.21	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	243.17950	0.24318	217.87330	0.21787	243.180	18.20	0.26	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	275.72080	0.27572	246.67610	0.24668	275.721	18.27	0.29	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	957.16090	0.95716	1,031.11040	1.03111	957.161	18.36	0.69	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	319.96350	0.31996	286.39590	0.28640	319.963	18.41	0.32	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	914.06560	0.91407	986.05380	0.98605	914.066	18.44	0.67	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	331.66560	0.33167	297.25380	0.29725	331.666	18.44	0.33	0.00	0	15,940.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	486.51900	0.48652	531.39470	0.53139	486.519	19.65	0.44	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	823.82990	0.82383	761.52950	0.76153	823.830	19.71	0.57	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	453.01650	0.45302	495.33870	0.49534	453.017	19.83	0.42	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	870.61650	0.87062	806.53870	0.80654	870.616	19.83	0.58	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	421.71440	0.42171	461.58400	0.46158	421.714	20.00	0.39	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	384.12570	0.38413	420.95440	0.42095	384.126	20.23	0.37	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,053.52600	1.05353	983.28090	0.98328	1,053.526	20.28	0.64	0.00	0	5,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,234.17240	1.23417	1,158.54970	1.15855	1,234.172	20.70	0.69	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	309.90130	0.30990	340.10970	0.34011	309.901	20.76	0.31	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,352.23780	1.35224	1,273.85940	1.27386	1,352.238	20.98	0.71	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	233.69720	0.23370	257.17240	0.25717	233.697	21.50	0.24	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	230.44770	0.23045	253.62590	0.25363	230.448	21.53	0.24	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	222.53580	0.22254	244.98460	0.24498	222.536	21.63	0.23	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	214.91180	0.21491	236.65830	0.23666	214.912	21.72	0.23	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	213.42090	0.21342	235.02910	0.23503	213.421	21.74	0.22	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	209.01720	0.20902	230.21540	0.23022	209.017	21.79	0.22	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	109.86900	0.10987	121.78820	0.12179	109.869	23.26	0.13	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	104.69010	0.10469	116.06440	0.11606	104.690	23.37	0.12	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	97.75310	0.09775	108.38950	0.10839	97.753	23.53	0.11	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	73.22140	0.07322	81.20990	0.08121	73.221	24.22	0.09	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			15.61590	15.61590	15.72270	15.72270		19.26	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	425.63500	0.42563	385.64350	0.38564	425.635	18.76	0.37	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	330.66320	0.33066	359.27400	0.35927	330.663	21.02	0.31	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.62810	15.62810	15.73500	15.73500		19.30	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.04970	0.00505	4.86430	0.00486	5.050	21.64	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	50.34150	0.05034	44.49740	0.04450	50.341	18.51	0.07	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	349.30910	0.34931	378.64790	0.37865	349.309	20.94	0.32	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	267.85890	0.26786	290.50020	0.29050	267.859	21.69	0.25	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			15.71350	15.71350	15.82110	15.82110		19.41	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,345.39010	1.34539	1,270.78690	1.27079	1,345.390	20.83	0.64	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	194.52340	0.19452	209.00130	0.20900	194.523	23.26	0.17	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.71660	15.71660	15.82420	15.82420		19.43	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.40390	0.00740	7.13520	0.00714	7.404	20.59	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	65.27520	0.06528	57.15880	0.05716	65.275	18.06	0.08	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 27/07/2016	Any day expiry	17.13	Call	349.37220	0.34937	373.95360	0.37395	349.372	21.76	0.28	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	293.96270	0.29396	315.99760	0.31600	293.963	22.24	0.24	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.76230	15.76230	15.87040	15.87040		19.49	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	16.82470	0.01682	14.02740	0.01403	16.825	17.29	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	907.54140	0.90754	966.74200	0.96674	907.541	19.21	0.57	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.77450	15.77450	15.88270	15.88270		19.47	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.78060	15.78060	15.88880	15.88880		19.56	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	851.36800	0.85137	794.84570	0.79485	851.368	19.62	0.49	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	369.85220	0.36985	393.10280	0.39310	369.852	22.10	0.28	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.80800	15.80800	15.91650	15.91650		19.57	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	9.19900	0.00920	8.91930	0.00892	9.199	19.58	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	75.59230	0.07559	67.33050	0.06733	75.592	17.49	0.08	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	343.54610	0.34355	365.23200	0.36523	343.546	22.47	0.25	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	308.44800	0.30845	327.76930	0.32777	308.448	22.78	0.23	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.84160	15.84160	15.95040	15.95040		19.58	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.84770	15.84770	15.95650	15.95650		19.59	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	119.69920	0.11970	106.57130	0.10657	119.699	17.55	0.12	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	454.26610	0.45427	480.47580	0.48048	454.266	21.83	0.31	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.85070	15.85070	15.95960	15.95960		19.61	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.86300	15.86300	15.97200	15.97200		19.66	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	439.59850	0.43960	407.00560	0.40701	439.598	18.52	0.30	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	256.95790	0.25696	273.75940	0.27376	256.958	23.68	0.19	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.86930	15.86930	15.97830	15.97830		19.67	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.88190	15.88190	15.99100	15.99100		19.63	0.00	333,519.90	21	158,141.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	53.04560	0.05305	45.99230	0.04599	53.046	16.75	0.06	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	298.18200	0.29818	273.71070	0.27371	298.182	18.31	0.23	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	683.19060	0.68319	725.43530	0.72544	683.191	20.51	0.43	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	448.31350	0.44831	475.02050	0.47502	448.313	22.04	0.30	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	411.14250	0.41114	436.63220	0.43663	411.143	22.30	0.28	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	203.78200	0.20378	212.87580	0.21288	203.782	25.03	0.15	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.91030	15.91030	16.01950	16.01950		19.69	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.72850	0.01273	12.09690	0.01210	12.728	19.11	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	90.33660	0.09034	79.07700	0.07908	90.337	17.27	0.09	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	351.12680	0.35113	370.87120	0.37087	351.127	23.01	0.24	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	329.37300	0.32937	347.79770	0.34780	329.373	23.22	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.99860	15.99860	16.10820	16.10820		19.82	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	16.85270	0.01685	16.10040	0.01610	16.853	18.98	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	107.41210	0.10741	96.30260	0.09630	107.412	17.38	0.10	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	353.18340	0.35318	371.71260	0.37171	353.183	23.52	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	343.39620	0.34340	361.35290	0.36135	343.396	23.62	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.10270	16.10270	16.21270	16.21270		19.90	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	20.36900	0.02037	18.41860	0.01842	20.369	18.62	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	122.34340	0.12234	111.21080	0.11121	122.343	17.32	0.10	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	358.89320	0.35889	374.36960	0.37437	358.893	24.15	0.21	0.00	0	400.00

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 14/12/2016	Any day expiry		16.15320	16.15320		16.26370	16.26370		19.95	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		16.16940	16.16940		16.28020	16.28020		19.92	0.00	8,569,782.00	530	29,163.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	19.77220	0.01977	19.07560	0.01908	19.772	18.03	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	84.49150	0.08449	78.90740	0.07891	84.491	16.66	0.07	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	102.60090	0.10260	95.61910	0.09562	102.601	16.87	0.09	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	126.67840	0.12668	117.84970	0.11785	126.678	17.11	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	415.35460	0.41535	392.74760	0.39275	415.355	18.51	0.24	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	509.71950	0.50972	483.19790	0.48320	509.719	18.61	0.28	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	535.24450	0.53524	507.70650	0.50771	535.244	18.64	0.29	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	542.67740	0.54268	514.85290	0.51485	542.677	18.65	0.30	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	624.59810	0.62460	589.73470	0.58973	624.598	18.80	0.32	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	629.07070	0.62907	594.03480	0.59403	629.071	18.81	0.33	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,486.79040	1.48679	1,559.19200	1.55919	1,486.790	19.04	0.65	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	766.33810	0.76634	726.16820	0.72617	766.338	19.16	0.37	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	801.59370	0.80159	760.18360	0.76018	801.594	19.24	0.38	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	923.03890	0.92304	877.59560	0.87760	923.039	19.51	0.41	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,035.41210	1.03541	986.50980	0.98651	1,035.412	19.74	0.44	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,153.85080	1.15385	1,101.49260	1.10149	1,153.851	19.98	0.47	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,323.01680	1.32302	1,266.11410	1.26611	1,323.017	20.31	0.51	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,361.94390	1.36194	1,304.09020	1.30409	1,361.944	20.38	0.51	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,468.00590	1.46801	1,407.67100	1.40767	1,468.006	20.57	0.53	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	681.42840	0.68143	717.57470	0.71757	681.428	21.88	0.36	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	605.72060	0.60572	637.87850	0.63788	605.721	22.35	0.32	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	536.93410	0.53693	565.34830	0.56535	536.934	22.84	0.29	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	470.88620	0.47089	495.60700	0.49561	470.886	23.40	0.26	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	458.71030	0.45871	482.73700	0.48274	458.710	23.52	0.25	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	456.05990	0.45606	479.93410	0.47993	456.060	23.54	0.25	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	438.06900	0.43807	459.60140	0.45960	438.069	23.76	0.24	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	428.31590	0.42832	447.91690	0.44792	428.316	23.94	0.24	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	389.02960	0.38903	405.84480	0.40584	389.030	24.77	0.21	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	385.08790	0.38509	401.61770	0.40162	385.088	24.86	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	380.46090	0.38046	396.66250	0.39666	380.461	24.97	0.21	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	370.08920	0.37009	385.53960	0.38554	370.089	25.22	0.20	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	360.96070	0.36096	375.74750	0.37575	360.961	25.46	0.20	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	355.56890	0.35557	369.96420	0.36996	355.569	25.61	0.19	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	346.53440	0.34653	360.26990	0.36027	346.534	25.86	0.19	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	342.80950	0.34281	356.27120	0.35627	342.809	25.97	0.19	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	296.54630	0.29655	317.55860	0.31756	296.546	26.50	0.16	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	285.48130	0.28548	305.88570	0.30589	285.481	26.50	0.16	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	260.45130	0.26045	279.45320	0.27945	260.451	26.50	0.15	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	254.51720	0.25452	273.18060	0.27318	254.517	26.50	0.14	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future		16.44020	16.44020		16.55510	16.55510		20.19	0.00	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	903.20430	0.90320	862.94790	0.86295	903.204	19.24	0.37	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	924.23470	0.92423	883.29260	0.88329	924.235	19.29	0.37	0.00	0	3,200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,524.86390		1.52486	1,468.26200	1.46826	1,524.864		20.53	0.49	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	668.81670		0.66882	701.05030	0.70105	668.817		23.18	0.31	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	610.51200		0.61051	639.80560	0.63981	610.512		23.62	0.28	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	427.24270		0.42724	445.13730	0.44514	427.243		26.66	0.20	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.67150		16.67150	16.78270	16.78270			20.77	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.88630		16.88630	16.99410	16.99410			21.16	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.31220		15.31220	15.41600	15.41600			19.02	0.00	1,286,224.80	84	548.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.58240		15.58240	15.68880	15.68880			19.13	0.00	5,983,641.60	384	936.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.88190		15.88190	15.99100	15.99100			19.63	0.00	0.00	0	132.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.16940		16.16940	16.28020	16.28020			19.92	0.00	48,508.20	3	17.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.44020		16.44020	16.55510	16.55510			20.22	0.00	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.74490		21.74490	21.87230	21.87230			20.25	0.00	26,093,880.00	1,200	26,768.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	11.94610		0.01195	9.61850	0.00962	11.946		24.05	0.05	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	21.50	Put	113.47440		0.11347	96.16780	0.09617	113.474		21.20	0.32	0.00	0	12,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,410.89250		1.41089	1,285.34390	1.28534	1,410.893		26.63	0.98	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	1.49720		0.00150	2.19430	0.00219	1.497		32.40	0.01	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	0.09860		0.00010	0.11930	0.00012	0.099		38.29	0.00	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			21.88080		21.88080	22.00970	22.00970			21.77	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry			21.93670		21.93670	22.06590	22.06590			21.61	0.00	0.00	0	157.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.13540		22.13540	22.26700	22.26700			21.66	0.00	11,067,700.00	500	34,617.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	342.35770		0.34236	376.46170	0.37646	342.358		23.25	0.23	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	104.15210		0.10415	118.27210	0.11827	104.152		24.52	0.09	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.52900		22.52900	22.66260	22.66260			22.16	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	783.98110		0.78398	749.10960	0.74911	783.981		21.81	0.32	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	488.74180		0.48874	520.79980	0.52080	488.742		24.10	0.24	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.58020		22.58020	22.71430	22.71430			21.96	0.00	0.00	0	1,478.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.01340		23.01340	23.14890	23.14890			20.98	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	206.18010		0.20618	196.89340	0.19689	206.180		20.82	0.10	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,698.14100		1.69814	1,632.20360	1.63220	1,698.141		20.98	0.46	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	655.10600		0.65511	684.28610	0.68429	655.106		23.33	0.25	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.42800		23.42800	23.56760	23.56760			20.53	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13562		0.13562	0.13668	0.13668			29.43	0.00	0.00	0	4,704.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13838		0.13838	0.13949	0.13949			21.42	0.00	0.00	0	5,474.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14160		0.14160	0.14274	0.14274			20.76	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14478		0.14478	0.14594	0.14594			20.55	0.00	0.00	0	170.00
€ / R	On 14/03/2016	Foreign Exchange Future			16.78640		16.78640	17.02090	17.02090			24.00	0.00	59,625,292.80	3,552	55,276.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.02770		0.00003	0.02050	0.00002	0.028		58.36	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.02920		0.00003	0.02170	0.00002	0.029		56.03	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.07300		0.00007	0.04110	0.00004	0.073		48.25	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.10760		0.00011	0.06020	0.00006	0.108		46.49	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	0.38860		0.00039		0.21090	0.00021	0.389	40.93	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,887.19680		1.88720		2,121.32380	2.12132	1,887.197	38.01	1.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	0.79680		0.00080		0.42380	0.00042	0.797	38.01	0.00	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	0.92360		0.00092		0.48920	0.00049	0.924	37.42	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,418.90970		1.41891		1,652.23030	1.65223	1,418.910	33.21	0.99	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	2.50970		0.00251		1.33030	0.00133	2.510	33.21	0.01	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	848.11630		0.84812		1,076.58520	1.07659	848.116	27.09	0.95	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	800.72900		0.80073		1,027.41040	1.02741	800.729	26.91	0.94	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	661.95540		0.66196		880.77840	0.88078	661.955	26.36	0.90	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	530.21640		0.53022		739.30340	0.73930	530.216	25.82	0.84	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	140.06560		0.14007		260.77890	0.26078	140.066	24.35	0.41	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			16.81520		16.81520		17.04940	17.04940		21.56	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			16.82250		16.82250		17.05650	17.05650		21.62	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			16.90640		16.90640		17.14290	17.14290		20.70	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			16.94810		16.94810		17.18540	17.18540		20.37	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			16.95580		16.95580		17.19300	17.19300		20.34	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			16.95960		16.95960		17.19690	17.19690		20.35	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.05900		17.05900		17.29780	17.29780		20.01	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.06660		17.06660		17.30560	17.30560		20.02	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.13200		17.13200		17.37220	17.37220		19.96	0.00	60,544,488.00	3,534	45,484.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	27.44000		0.02744		21.49260	0.02149	27.440	20.97	0.04	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,397.56120		1.39756		1,589.16330	1.58916	1,397.561	19.23	0.78	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.52610		17.52610		17.77230	17.77230		20.10	0.00	13,670,358.00	780	7,218.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.91280		17.91280		18.16360	18.16360		20.18	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	553.22090		0.55322		490.91290	0.49091	553.221	19.14	0.27	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	744.23650		0.74424		667.49390	0.66749	744.236	19.30	0.33	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	536.30700		0.53631		595.13990	0.59514	536.307	23.19	0.27	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	418.43870		0.41844		449.28280	0.44928	418.439	24.75	0.21	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.28350		18.28350		18.53940	18.53940		20.30	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.45726		103.45726		103.51932	103.51932			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.69823		100.69823		100.77141	100.77141			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.18578		100.18578		100.20363	100.20363			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.25348		100.25348		100.27640	100.27640			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.72087		100.72087		100.76543	100.76543			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.21655		100.21655		100.26434	100.26434			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.26691		101.26691		101.32668	101.32668			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.80805		100.80805		100.86532	100.86532			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

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
AL37	On 05/05/2016	Index Future			469.41900		469.41900		469.04400	469.04400			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			478.20500		478.20500		477.82700	477.82700			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			540.50300		540.50300		539.81400	539.81400			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			550.62000		550.62000		549.92200	549.92200			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			489.99300		489.99300		489.39500	489.39500			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			499.16500		499.16500		498.55900	498.55900			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			508.81100		508.81100		508.19900	508.19900			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.47650		11.47650		11.47670	11.47670		15.72	0.00	344,295.00	30	13,737.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.00000		0.00000		0.04490	0.00004	0.000	25.26	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,076.54930		1.07655		1,076.86790	1.07687	1,076.549	25.83	1.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	1.15080		0.00115		2.11120	0.00211	1.151	22.77	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	133.05560		0.13306		142.69620	0.14270	133.056	16.79	0.64	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	126.29650		0.12630		136.07210	0.13607	126.296	16.68	0.62	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	0.11820		0.00012		0.54340	0.00054	0.118	26.17	0.00	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.62930		11.62930		11.63100	11.63100		16.26	0.00	0.00	0	2,944.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.80510		11.80510		11.80630	11.80630		16.06	0.00	0.00	0	875.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.97590		11.97590		11.97680	11.97680		16.19	0.00	0.00	0	130.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			12.13890		12.13890		12.14170	12.14170		16.35	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.42110		11.42110		11.52690	11.52690		21.83	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.62410		11.62410		11.73290	11.73290		16.96	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.85290		11.85290		11.96300	11.96300		16.54	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.31390		15.31390		15.52230	15.52230		20.44	0.00	0.00	0	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.64950		15.64950		15.86650	15.86650		19.93	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.03500		16.03500		16.25980	16.25980		20.27	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.34960		2.34960		2.36800	2.36800		18.17	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.37250		2.37250		2.39150	2.39150		19.97	0.00	0.00	0	22,550.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.39860		2.39860		2.41970	2.41970		19.99	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.25280		2.25280		2.28410	2.28410		20.93	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.30020		2.30020		2.33240	2.33240		22.23	0.00	92,008.00	40	40.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.35390		2.35390		2.38700	2.38700		21.89	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			129.22134		129.22134		129.24466	129.24466			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

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
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.82964		75.30877		10.83799	75.25717			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.92548		76.73360		10.93398	76.68187			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.01791		74.40838		11.02653	74.35667			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	10.99173		79.08034		10.98478	79.12864			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	489.13300		489.13300		488.53600	488.53600			0.00	0.00	0	477.00
GOVI	On 04/08/2016	GOVI	498.28800		498.28800		497.68400	497.68400			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	507.91700		507.91700		507.30700	507.30700			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	1.97160		1.97160		1.98490	1.98490		18.03	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.00740		2.00740		2.02090	2.02090		18.69	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.04590		2.04590		2.05980	2.05980		19.19	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.08220		2.08220		2.09630	2.09630		19.61	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.15000		2.15000		2.15000	2.15000			0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.63964		123.63964		123.56473	123.56473			0.00	0.00	0	4,606.00
I2025	On 04/08/2016	Bond Future	124.73677		124.73677		124.66186	124.66186			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	102.99340		102.99340		103.01385	103.01385			0.00	0.00	0	1,032.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future	128.89425		128.89425		129.03146	129.03146			0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future	129.93480		129.93480		130.07608	130.07608			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	127.64838		127.64838		127.67330	127.67330			0.00	0.00	0	12,766.00
I2046	On 04/08/2016	Bond Future	130.07393		130.07393		130.10061	130.10061			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
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	135.94888		135.94888		135.97450	135.97450			0.00	0.00	0	14,916.00
I2050	On 04/08/2016	Bond Future	136.96345		136.96345		136.99081	136.99081			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future	237.10900		237.10900		237.12900	237.12900			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future	241.56600		241.56600		241.58900	241.58900			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.25400		246.25400		246.27800	246.27800			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	642.94500		642.94500		643.07400	643.07400			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	654.87500		654.87500		655.00700	655.00700			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.08000		92.92000		7.08000	92.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.24000		92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.63000		92.37000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.70000		92.30000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.95000		92.05000		7.95000	92.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.09000		91.91000		8.09000	91.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.24000		91.76000		8.24000	91.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.35000		91.65000		8.35000	91.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.43000		91.57000		8.43000	91.57000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.15060		0.15060		0.15160	0.15160			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15080		0.15080		0.15160	0.15160			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15070		0.15070		0.15000	0.15000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15030		0.15030		0.15090	0.15090			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07690		0.07690		0.07740	0.07740			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06830		0.06830		0.06860	0.06860			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06250		0.06250		0.06290	0.06290			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.05840		0.05840		0.05890	0.05890			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.37720		10.37720		10.41210	10.41210		18.63	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.50780		10.50780		10.54320	10.54320		12.78	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.65920		10.65920		10.69490	10.69490		15.27	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.80800		10.80800		10.84340	10.84340		15.90	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future	1.37180		1.37180		1.38180	1.38180			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.38710		1.38710		1.39710	1.39710			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.40290		1.40290		1.41340	1.41340			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
PULA / R	On 19/12/2016	Foreign Exchange Future			1.41530		1.41530		1.42580	1.42580			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.43000		1.43000		1.43000	1.43000			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09630		1.09630		1.10410	1.10410			0.00	383,705.00	350	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09940		1.09940		1.10730	1.10730			0.00	109,940.00	100	102.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10350		1.10350		1.11140	1.11140			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.10780		1.10780		1.11570	1.11570			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.31410		111.91186		9.33693	111.75200		11.74	0.00	22,718,107.58	203	55,847.00
R186	On 05/05/2016	Bond Future	8.75	Call	651.44000		0.65144		621.45000	0.62145	651.440	11.58	0.23	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,706.55000		4.70655		4,836.42000	4.83642	4,706.550	11.58	0.77	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,147.96000		4.14796		4,271.41000	4.27141	4,147.960	11.61	0.73	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,857.78000		1.85778		1,790.24000	1.79024	1,857.780	11.74	0.47	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	739.20000		0.73920		783.16000	0.78316	739.200	12.10	0.23	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	693.34000		0.69334		735.33000	0.73533	693.340	12.12	0.22	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	595.31000		0.59531		632.88000	0.63288	595.310	12.16	0.20	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.38111		108.72540		9.40470	108.56367		11.68	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			294.62705		294.62705		294.68927	294.68927			0.00	0.00	0	2,289.00
R197	On 04/08/2016	Bond Future			293.72923		293.72923		293.79600	293.79600			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			240.24745		240.24745		240.29478	240.29478		9.10	0.00	0.00	0	43,261.00
R202	On 04/08/2016	Bond Future			241.36186		241.36186		241.41298	241.41298		8.51	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/05/2016	Bond Future			9.18800		94.32910		9.21113	94.21923		9.23	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.26288		96.11377		9.28697	96.00280		8.63	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.33608		94.02049		9.36111	93.90869		8.70	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			8.27214		101.21008		8.29974	101.17551		2.00	0.00	9,817,377.76	97	54,017.00
R203	On 04/08/2016	Bond Future			8.42462		103.12497		8.45786	103.09080		1.61	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.60754		100.92511		8.64909	100.89171		1.34	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			9.70492		89.39103		9.72771	89.23604			0.00	0.00	0	17,366.00
R2030	On 04/08/2016	Bond Future			9.77491		87.07414		9.79837	86.91707			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 05/05/2016	Bond Future		9.84920	88.17156		9.86691	88.04429		16.17	0.00	0.00	0	9,231.00
R2032	On 04/08/2016	Bond Future		9.91778	89.83979		9.93594	89.71109		15.45	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future		9.98068	87.39901		9.99926	87.26906		15.59	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		9.92647	92.82200		9.94905	92.64480			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future		9.99153	94.57818		10.01471	94.39862			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		9.97387	89.49798		9.99148	89.36082		17.49	0.00	0.00	0	40,778.00
R2037	On 04/08/2016	Bond Future		10.04245	86.93255		10.06050	86.79378		17.55	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		10.10068	88.59571		10.11912	88.45548		16.93	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		8.65207	101.56969		8.67748	101.51188		3.81	0.00	0.00	0	33,129.00
R204	On 04/08/2016	Bond Future		8.77652	99.45037		8.80445	99.39248		3.48	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.89415	101.35260		8.92490	101.29502		3.20	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future		10.03903	93.10844		10.05664	92.96270		17.99	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future		10.10794	90.36083		10.12600	90.21328		18.07	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		10.03239	90.44194		10.04992	90.29589		18.64	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future		10.09865	87.76912		10.11662	87.62125		18.73	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.15494	89.44826		10.17329	89.29880		18.08	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future		10.03882	89.40848		10.05614	89.26196		19.16	0.00	0.00	0	63,582.00
R2048	On 04/08/2016	Bond Future		10.09971	91.10009		10.11746	90.95165		18.35	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.15808	88.40365		10.17621	88.25365		18.59	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		8.88001	97.26738		8.90470	97.19362		5.38	0.00	0.00	0	42,093.00
R207	On 05/05/2016	Bond Future	7.56	Call	17.86000	0.01786	16.27000	0.01627	17.860	5.19	0.02	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.99013	95.46333		9.01656	95.38919		5.04	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 05/05/2016	Bond Future			9.02341		91.89286		9.04214	91.82409		7.14	0.00	0.00	0	45,179.00
R208	On 04/08/2016	Bond Future			9.11505		93.63152		9.13472	93.56242		6.56	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.19967		92.01935		9.22026	91.95024		6.50	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			9.85872		69.46376		9.88119	69.31780		18.57	0.00	0.00	0	33,956.00
R209	On 05/05/2016	Bond Future	8.25	Call	26.25000		0.02625		25.08000	0.02508	26.250	18.08	0.02	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	327.78000		0.32778		313.75000	0.31375	327.780	18.21	0.13	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.91848		70.77809		9.94151	70.63003		17.81	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,271.81000		2.27181		2,231.25000	2.23125	2,271.810	17.62	0.42	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,708.76000		5.70876		5,638.38000	5.63838	5,708.760	18.31	0.72	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.97294		68.98095		9.99647	68.83113		18.02	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			181.28709		181.28709		181.32520	181.32520			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.73187		184.73187		184.77266	184.77266			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			137.47375		137.47375		137.51106	137.51106			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.34772		138.34772		138.38732	138.38732			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future			143.18718		143.18718		143.21785	143.21785			0.00	0.00	0	3,833.00
R212	On 04/08/2016	Bond Future			144.00002		144.00002		144.03296	144.03296			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			9.73965		80.09491		9.76213	79.94792		16.02	0.00	0.00	0	48,117.00
R213	On 04/08/2016	Bond Future			9.80149		81.61033		9.82457	81.46137		15.31	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.86091		79.62009		9.88455	79.46940		15.44	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			9.95700		69.64404		9.97930	69.49477		19.30	0.00	0.00	0	32,449.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 04/08/2016	Bond Future			10.01480		70.96173		10.03765	70.81032		18.50	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	436.36000		0.43636		420.09000	0.42009	436.360	18.02	0.12	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,448.70000		1.44870		1,426.18000	1.42618	1,448.700	18.16	0.30	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,342.67000		4.34267		4,295.22000	4.29522	4,342.670	18.76	0.61	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,492.59000		8.49259		8,370.81000	8.37081	8,492.590	19.38	0.84	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			10.07010		69.02156		10.09347	68.86816		18.75	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future			27,052.62000		27,052.62000		27,321.00000	27,321.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			27,566.01000		27,566.01000		27,845.91000	27,845.91000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.07060		11.07060		11.13020	11.13020		16.98	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.24490		11.24490		11.30430	11.30430		17.26	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.43650		11.43650		11.49710	11.49710		17.00	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			5.28110		5.28110		5.27960	5.27960		13.82	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.23990		5.23990		5.23820	5.23820		15.60	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.19620		5.19620		5.20370	5.20370		16.03	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.34140		1.34140		1.34950	1.34950			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.28750		1.28750		1.29260	1.29260			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.16760		1.16760		1.17220	1.17220			0.00	0.00	0	0.00
Total for Derivatives :														4,704,424,373.44	307,758	4743132.00
Grand Total:														4,704,424,373.44	307,758	4743132.00