



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: 21/01/2016

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 21/01/2016	Any day expiry	16.70410	16.70410	16.82900	16.82900			28.30	0.00	167,041,000.00	10,000	0.00
\$ / R	On 22/01/2016	Any day expiry	16.71300	16.71300	16.82900	16.82900			28.61	0.00	0.00	0	0.00
\$ / R	On 22/01/2016	Any day expiry	15.66	Call	1,053.23350	1.05323	1,169.73220	1.16973	43.56	1.00	0.00	0	5,000.00
\$ / R	On 27/01/2016	Any day expiry	16.71010	16.71010	16.84110	16.84110			22.20	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	28.20	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	0.03510	0.00004	0.01980	0.00002	46.25	0.00	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	2,230.42240	2.23042	2,361.25840	2.36126	37.66	1.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	1,392.54800	1.39255	1,522.35480	1.52235	29.85	0.99	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry	16.71620	16.71620	16.84720	16.84720			22.21	0.00	0.00	0	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	0.07980	0.00008	0.04420	0.00004	39.10	0.00	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	2,456.53520	2.45654	2,587.39560	2.58740	36.00	1.00	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	0.65050	0.00065	0.38850	0.00039	34.57	0.00	0.00	0	2,000.00
\$ / R	On 01/02/2016	Any day expiry	16.72530	16.72530	16.85670	16.85670			21.01	0.00	0.00	0	0.00
\$ / R	On 01/02/2016	Any day expiry	16.84	Call	196.19020	0.19619	255.89320	0.25589	21.45	0.43	0.00	0	2,500.00
\$ / R	On 10/02/2016	Any day expiry	16.75330	16.75330	16.88520	16.88520			20.74	0.00	0.00	0	0.00
\$ / R	On 10/02/2016	Any day expiry	16.01	Call	805.97860	0.80598	922.79840	0.92280	19.47	0.85	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 12/02/2016	Any day expiry		16.75950	16.75950	16.89150	16.89150		20.78	0.00	0.00	0	506.00
\$ / R	11.60	Put		0.01260	0.00001		0.00560	0.00001	0.013	38.13	0.00	0.00	0	1,000.00
\$ / R	15.40	Call		1,377.81970	1.37782	1,505.06250	1.50506	1,377.820		21.21	0.95	0.00	0	1,000.00
\$ / R	16.66	Call		389.78300	0.38978	471.83090	0.47183	389.783		20.64	0.56	0.00	0	5,000.00
\$ / R	16.69	Call		374.69790	0.37470	454.92260	0.45492	374.698		20.69	0.54	0.00	0	5,000.00
\$ / R		On 15/02/2016	Any day expiry		16.76880	16.76880	16.90100	16.90100		20.45	0.00	0.00	0	4,330.00
\$ / R		On 16/02/2016	Any day expiry		16.77190	16.77190	16.90410	16.90410		20.49	0.00	0.00	0	993.00
\$ / R		On 17/02/2016	Any day expiry		16.77500	16.77500	16.90730	16.90730		20.53	0.00	0.00	0	300.00
\$ / R		On 19/02/2016	Any day expiry		16.78130	16.78130	16.91360	16.91360		20.58	0.00	0.00	0	0.00
\$ / R	13.93	Call		2,852.70550	2.85271	2,984.62340	2.98462	2,852.705		25.06	1.00	0.00	0	3,600.00
\$ / R	14.30	Put		2.47220	0.00247	1.80630	0.00181	2.472		23.29	0.01	0.00	0	100.00
\$ / R	14.91	Call		1,877.89770	1.87790	2,008.43880	2.00844	1,877.898		20.38	0.98	0.00	0	100.00
\$ / R		On 25/02/2016	Any day expiry		16.79990	16.79990	16.93250	16.93250		20.49	0.00	0.00	0	0.00
\$ / R	11.80	Put		0.02460	0.00002	0.02320	0.00002	0.025		30.20	0.00	0.00	0	250.00
\$ / R	13.50	Put		1.18650	0.00119	1.29270	0.00129	1.187		25.93	0.00	0.00	0	150.00
\$ / R	14.84	Call		1,966.50690	1.96651	2,099.98990	2.09999	1,966.507		19.34	0.98	0.00	0	250.00
\$ / R	15.64	Call		1,208.61330	1.20861	1,333.06930	1.33307	1,208.613		18.68	0.90	0.00	0	150.00
\$ / R		On 26/02/2016	Any day expiry		16.80300	16.80300	16.93570	16.93570		20.57	0.00	0.00	0	392.00
\$ / R		On 29/02/2016	Any day expiry		16.81240	16.81240	16.94510	16.94510		20.43	0.00	0.00	0	133.00
\$ / R	13.92	Put		2.89200	0.00289	3.00320	0.00300	2.892		23.71	0.01	0.00	0	100.00
\$ / R	14.60	Call		2,219.14570	2.21915	2,352.17610	2.35218	2,219.146		20.53	0.98	0.00	0	100.00
\$ / R		On 02/03/2016	Any day expiry		16.81860	16.81860	16.95140	16.95140		20.56	0.00	0.00	0	0.00
\$ / R	14.60	Call		2,226.69290	2.22669	2,359.63040	2.35963	2,226.693		20.62	0.98	0.00	0	10,000.00
\$ / R	14.61	Call		2,216.80060	2.21680	2,349.73910	2.34974	2,216.801		20.57	0.98	0.00	0	10,000.00
\$ / R	14.62	Call		2,206.90960	2.20691	2,339.84940	2.33985	2,206.910		20.53	0.98	0.00	0	10,000.00
\$ / R		On 07/03/2016	Any day expiry		16.83430	16.83430	16.96710	16.96710		20.65	0.00	0.00	0	301.00
\$ / R		On 11/03/2016	Any day expiry		16.84670	16.84670	16.97960	16.97960		20.84	0.00	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		16.85610	16.85610	16.98910	16.98910		20.73	0.00	1,657,460,313.00	98,330	948,226.00
\$ / R	11.55	Put		0.04780	0.00005	0.03950	0.00004	0.048		27.25	0.00	0.00	0	42,370.00
\$ / R	11.60	Put		0.05670	0.00006	0.04700	0.00005	0.057		27.25	0.00	0.00	0	30,000.00
\$ / R	11.80	Put		0.11050	0.00011	0.09180	0.00009	0.111		27.25	0.00	0.00	0	1,000.00
\$ / R	11.83	Put		0.11840	0.00012	0.10110	0.00010	0.118		27.19	0.00	0.00	0	1,204.00
\$ / R	11.91	Put		0.14220	0.00014	0.12940	0.00013	0.142		27.05	0.00	0.00	0	788.00
\$ / R	11.95	Put		0.15570	0.00016	0.14150	0.00014	0.156		26.98	0.00	0.00	0	1,000.00
\$ / R	12.00	Put		0.17420	0.00017	0.15810	0.00016	0.174		26.89	0.00	0.00	0	30,000.00
\$ / R	12.11	Put		0.22280	0.00022	0.20140	0.00020	0.223		26.70	0.00	0.00	0	786.00
\$ / R	12.26	Put		0.30970	0.00031	0.27860	0.00028	0.310		26.43	0.00	0.00	0	10,000.00
\$ / R	12.55	Call		4,306.67530	4.30668	4,439.61300	4.43961	4,306.675		25.92	1.00	0.00	0	12,000.00
\$ / R	12.74	Put		0.85280	0.00085	0.75650	0.00076	0.853		25.59	0.00	0.00	0	10,000.00
\$ / R	12.80	Call		4,057.06370	4.05706	4,189.95360	4.18995	4,057.064		25.48	1.00	0.00	0	20,000.00
\$ / R	12.95	Put		1.30320	0.00130	1.15000	0.00115	1.303		25.22	0.00	0.00	0	38,000.00
\$ / R	13.10	Put		1.75220	0.00175	1.54090	0.00154	1.752		24.95	0.00	0.00	0	35,000.00
\$ / R	13.20	Call		3,658.22780	3.65823	3,790.96700	3.79097	3,658.228		24.78	1.00	0.00	0	1,000.00
\$ / R	13.26	Put		2.38790	0.00239	2.09260	0.00209	2.388		24.67	0.00	0.00	0	10,000.00

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	13.50	Call	3,359.85380	3.35985	3,492.37440	3.49237	3,359.854	24.25	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	3,310.10870	3.31011	3,442.68840	3.44269	3,310.109	24.08	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	5.21250	0.00521	4.79060	0.00479	5.213	23.41	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	3,101.38140	3.10138	3,233.95420	3.23395	3,101.381	23.37	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,922.79220	2.92279	3,055.25560	3.05526	2,922.792	22.77	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	6.78090	0.00678	6.23740	0.00624	6.781	22.73	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,863.34260	2.86334	2,995.76290	2.99576	2,863.343	22.57	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,764.36360	2.76436	2,896.70330	2.89670	2,764.364	22.23	0.98	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	9.43060	0.00943	8.67710	0.00868	9.431	21.89	0.02	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,655.65610	2.65566	2,787.89260	2.78789	2,655.656	21.86	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	10.20960	0.01021	9.39330	0.00939	10.210	21.69	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	2,557.00850	2.55701	2,689.13530	2.68914	2,557.009	21.52	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	2,370.13760	2.37014	2,502.00510	2.50201	2,370.138	20.88	0.97	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	14.03760	0.01404	12.90510	0.01291	14.038	20.88	0.03	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	2,281.92450	2.28192	2,413.64040	2.41364	2,281.925	20.58	0.97	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	2,174.42660	2.17443	2,305.92580	2.30593	2,174.427	20.21	0.97	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	18.32660	0.01833	16.82580	0.01683	18.327	20.21	0.03	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	2,125.69350	2.12569	2,257.08130	2.25708	2,125.694	20.04	0.96	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	20.94960	0.02095	19.21690	0.01922	20.950	19.88	0.04	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	27.03530	0.02704	24.74680	0.02475	27.035	19.24	0.05	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	27.40160	0.02740	25.07870	0.02508	27.402	19.20	0.05	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	27.77230	0.02777	25.41520	0.02542	27.772	19.17	0.05	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	28.91730	0.02892	26.45230	0.02645	28.917	19.07	0.05	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,693.70470	1.69370	1,821.84870	1.82185	1,693.705	18.74	0.93	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,630.03270	1.63003	1,755.05930	1.75506	1,630.033	18.79	0.92	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	64.08380	0.06408	51.82240	0.05182	64.084	18.91	0.11	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	1,401.14890	1.40115	1,520.18930	1.52019	1,401.149	18.97	0.88	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	1,384.10180	1.38410	1,502.69410	1.50269	1,384.102	18.98	0.88	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	1,375.61010	1.37561	1,493.97690	1.49398	1,375.610	18.99	0.87	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	1,367.14040	1.36714	1,485.27820	1.48528	1,367.140	19.00	0.87	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	1,350.26770	1.35027	1,467.94090	1.46794	1,350.268	19.01	0.87	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	1,341.86500	1.34186	1,459.30260	1.45930	1,341.865	19.02	0.87	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	1,218.64770	1.21865	1,332.28740	1.33229	1,218.648	19.13	0.83	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	1,139.62260	1.13962	1,250.46140	1.25046	1,139.623	19.20	0.81	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	133.52260	0.13352	111.36140	0.11136	133.523	19.20	0.19	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,026.15250	1.02615	1,132.40640	1.13241	1,026.153	19.30	0.77	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	170.05250	0.17005	143.30640	0.14331	170.053	19.30	0.23	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	889.16800	0.88917	985.51340	0.98551	889.168	19.64	0.72	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	801.02390	0.80102	892.02370	0.89202	801.024	19.87	0.67	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	330.18900	0.33019	283.90650	0.28391	330.189	20.06	0.36	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	708.17830	0.70818	792.93350	0.79293	708.178	20.14	0.62	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	680.88670	0.68089	763.67570	0.76368	680.887	20.22	0.61	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	579.76120	0.57976	654.71310	0.65471	579.761	20.56	0.55	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	473.66120	0.47366	415.61310	0.41561	473.661	20.56	0.45	7,576,477.30	1,000	1,000.00

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\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	527.80820	0.52781	465.89860	0.46590	527.808	20.73	0.48	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	556.81920	0.55682	492.20270	0.49220	556.819	20.84	0.50	1,805,592.84	213	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	617.05170	0.61705	547.09080	0.54709	617.052	21.07	0.53	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	408.62770	0.40863	465.21580	0.46522	408.628	21.48	0.42	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	338.21750	0.33822	387.24740	0.38725	338.218	22.01	0.37	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.65	Call	277.36340	0.27736	0.00000	0.00000	277.363	22.56	0.31	5,492,991.20	1,000	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	169.12790	0.16913	198.23720	0.19824	169.128	23.83	0.21	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.85920	16.85920	16.99220	16.99220		20.77	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			16.86230	16.86230	16.99540	16.99540		20.81	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	3.10300	0.00310	2.71320	0.00271	3.103	24.42	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	2,250.70740	2.25071	2,382.15630	2.38216	2,250.707	20.47	0.97	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.88420	16.88420	17.01740	17.01740		20.88	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	6.88340	0.00688	5.95240	0.00595	6.883	23.18	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,951.94510	1.95195	2,079.02130	2.07902	1,951.945	19.51	0.94	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.90290	16.90290	17.03670	17.03670		20.67	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.48770	0.00049	0.36350	0.00036	0.488	27.11	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	6.32650	0.00633	5.48390	0.00548	6.326	23.12	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,714.50440	1.71450	1,836.93170	1.83693	1,714.504	18.65	0.91	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	1,139.19840	1.13920	1,241.28850	1.24129	1,139.198	19.18	0.77	0.00	0	150.00
\$ / R	On 05/04/2016	Any day expiry			16.92500	16.92500	17.05920	17.05920		20.55	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	1,240.68580	1.24069	1,345.61260	1.34561	1,240.686	18.99	0.79	132,278,638.80	10,000	5,000.00
\$ / R	On 06/04/2016	Any day expiry			16.92810	16.92810	17.06240	17.06240		20.56	0.00	0.00	0	0.00
\$ / R	On 06/04/2016	Any day expiry	16.04	Call	1,123.76360	1.12376	1,223.58660	1.22359	1,123.764	19.13	0.75	125,610,927.90	10,000	0.00
\$ / R	On 07/04/2016	Any day expiry			16.93130	16.93130	17.06570	17.06570		20.55	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	1,005.95520	1.00596	1,096.17660	1.09618	1,005.955	19.44	0.70	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry			16.95650	16.95650	17.09140	17.09140		20.54	0.00	9,662,583.00	570	1,603.00
\$ / R	On 18/04/2016	Any day expiry			16.96590	16.96590	17.10100	17.10100		20.44	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	15.63420	0.01563	13.94310	0.01394	15.634	20.46	0.02	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,654.99210	1.65499	1,771.67230	1.77167	1,654.992	18.41	0.86	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	630.44510	0.63045	691.05390	0.69105	630.445	20.72	0.49	0.00	0	5,000.00
\$ / R	On 26/04/2016	Any day expiry			16.99130	16.99130	17.12710	17.12710		20.47	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	1.87120	0.00187	1.61160	0.00161	1.871	26.12	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	8.98850	0.00899	8.80640	0.00881	8.989	20.82	0.01	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1,500.11980	1.50012	1,611.00160	1.61100	1,500.120	18.58	0.82	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	1,064.50850	1.06451	1,154.31010	1.15431	1,064.509	19.25	0.68	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			17.03710	17.03710	17.17340	17.17340		20.36	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	31.15970	0.03116	28.42080	0.02842	31.160	19.11	0.04	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,682.12000	1.68212	1,795.60310	1.79560	1,682.120	18.36	0.84	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			17.04690	17.04690	17.18330	17.18330		20.46	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			17.09270	17.09270	17.22960	17.22960		20.48	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	2.88150	0.00288	2.60610	0.00261	2.881	24.09	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	11.68680	0.01169	11.69360	0.01169	11.687	19.21	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	1,318.52270	1.31852	1,414.64430	1.41464	1,318.523	18.94	0.72	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	998.89200	0.99889	1,076.10620	1.07611	998.892	19.81	0.60	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 31/05/2016	Any day expiry			17.10570	17.10570		17.24280	17.24280		20.41	0.00	0.00	0	230.00
\$ / R			On 06/06/2016	Any day expiry			17.12540	17.12540		17.26270	17.26270		20.37	0.00	0.00	0	0.00
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	5.00250	0.00500		4.80670	0.00481	5.003	22.78	0.01	0.00	0	1,000.00		
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	1,849.84950	1.84985	1,965.95320	1.96595	1,849.850	18.20	0.84	0.00	0	1,000.00			
\$ / R			On 08/06/2016	Any day expiry			17.13190	17.13190		17.26930	17.26930		20.47	0.00	0.00	0	0.00
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	61.04840	0.06105		52.96220	0.05296	61.048	18.15	0.07	0.00	0	8,219.00		
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	1,612.14270	1.61214	1,717.83000	1.71783	1,612.143	18.54	0.78	0.00	0	8,219.00			
\$ / R			On 09/06/2016	Any day expiry			17.13520	17.13520		17.27260	17.27260		20.46	0.00	0.00	0	264.00
\$ / R			On 13/06/2016	Foreign Exchange Future			17.14830	17.14830		17.28580	17.28580		20.42	0.00	99,563,029.80	5,806	93,008.00
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	5.27880	0.00528		5.00590	0.00501	5.279	22.63	0.01	0.00	0	330.00		
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	8.64870	0.00865		8.20110	0.00820	8.649	20.32	0.01	0.00	0	6,600.00		
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	9.17800	0.00918		8.70180	0.00870	9.178	20.04	0.01	0.00	0	750.00		
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	10.47880	0.01048		9.93060	0.00993	10.479	19.43	0.01	0.00	0	700.00		
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	3,661.10850	3.66111	3,797.92540	3.79793	3,661.108	18.50	0.98	0.00	0	53,633.00			
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	12.80850	0.01281		12.12540	0.01213	12.808	18.50	0.02	0.00	0	545.00		
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	13.07030	0.01307		12.37170	0.01237	13.070	18.41	0.02	0.00	0	36,230.00		
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	37.34760	0.03735		30.73960	0.03074	37.348	17.98	0.05	0.00	0	3,000.00		
\$ / R	14.50	Put	On 13/06/2016	Foreign Exchange Future	54.48000	0.05448		45.57590	0.04558	54.480	18.02	0.06	0.00	0	17,500.00		
\$ / R	14.85	Put	On 13/06/2016	Foreign Exchange Future	88.42460	0.08842		75.47210	0.07547	88.425	18.08	0.09	0.00	0	8,000.00		
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	2,316.40440	2.31640	2,439.88680	2.43989	2,316.404	18.10	0.90	0.00	0	330.00			
\$ / R	15.00	Call	On 13/06/2016	Foreign Exchange Future	2,255.52920	2.25553	2,378.03450	2.37803	2,255.529	18.11	0.89	0.00	0	53,633.00			
\$ / R	16.00	Put	On 13/06/2016	Foreign Exchange Future	333.63090	0.33363		296.14610	0.29615	333.631	18.71	0.26	0.00	0	700.00		
\$ / R	16.10	Call	On 13/06/2016	Foreign Exchange Future	1,416.07960	1.41608	1,513.42870	1.51343	1,416.080	18.81	0.72	0.00	0	3,000.00			
\$ / R	16.23	Call	On 13/06/2016	Foreign Exchange Future	1,333.60310	1.33360	1,427.42770	1.42743	1,333.603	18.93	0.70	0.00	0	750.00			
\$ / R	16.50	Put	On 13/06/2016	Foreign Exchange Future	531.07420	0.53107		475.61170	0.47561	531.074	19.33	0.35	0.00	0	300.00		
\$ / R	16.53	Call	On 13/06/2016	Foreign Exchange Future	1,163.43850	1.16344	1,244.61080	1.24461	1,163.439	19.38	0.64	0.00	0	36,230.00			
\$ / R	16.63	Put	On 13/06/2016	Foreign Exchange Future	593.42560	0.59343		534.24080	0.53424	593.426	19.55	0.38	0.00	0	6,000.00		
\$ / R	16.65	Put	On 13/06/2016	Foreign Exchange Future	603.34010	0.60334		543.58810	0.54359	603.340	19.59	0.38	0.00	0	850.00		
\$ / R	16.93	Call	On 13/06/2016	Foreign Exchange Future	969.17710	0.96918	1,039.16640	1.03917	969.177	20.05	0.57	0.00	0	700.00			
\$ / R	17.06	Call	On 13/06/2016	Foreign Exchange Future	913.02580	0.91303	979.55340	0.97955	913.026	20.27	0.54	0.00	0	545.00			
\$ / R	17.79	Call	On 13/06/2016	Foreign Exchange Future	653.51610	0.65352	702.65350	0.70265	653.516	21.49	0.42	0.00	0	6,000.00			
\$ / R	18.00	Call	On 13/06/2016	Foreign Exchange Future	594.26670	0.59427	639.10050	0.63910	594.267	21.84	0.39	0.00	0	850.00			
\$ / R	18.07	Call	On 13/06/2016	Foreign Exchange Future	576.06480	0.57606	619.32080	0.61932	576.065	21.96	0.38	0.00	0	17,500.00			
\$ / R	18.17	Call	On 13/06/2016	Foreign Exchange Future	551.14350	0.55114	592.26960	0.59227	551.143	22.13	0.36	0.00	0	6,600.00			
\$ / R			On 24/06/2016	Any day expiry			17.18420	17.18420		17.32220	17.32220		20.47	0.00	0.00	0	0.00
\$ / R	15.17	Put	On 24/06/2016	Any day expiry	141.12040	0.14112		122.78080	0.12278	141.120	18.06	0.13	0.00	0	7,900.00		
\$ / R	16.64	Call	On 24/06/2016	Any day expiry	1,157.85090	1.15785	1,237.06130	1.23706	1,157.851	19.54	0.62	0.00	0	7,900.00			
\$ / R			On 28/06/2016	Any day expiry			17.19730	17.19730		17.33540	17.33540		20.43	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	3.75440	0.00375		3.11500	0.00312	3.754	22.49	0.00	0.00	0	250.00		
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	13.62590	0.01363		12.82000	0.01282	13.626	17.95	0.02	0.00	0	150.00		
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	1,185.13420	1.18513	1,264.33900	1.26434	1,185.134	19.47	0.63	0.00	0	250.00			
\$ / R	17.04	Call	On 28/06/2016	Any day expiry	989.14140	0.98914	1,057.08780	1.05709	989.141	20.17	0.55	0.00	0	150.00			
\$ / R			On 26/07/2016	Any day expiry			17.28910	17.28910		17.42890	17.42890		20.46	0.00	0.00	0	0.00
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	628.91200	0.62891		571.61960	0.57162	628.912	19.31	0.36	0.00	0	7,229.00		

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	18.19	Call	712.29780	0.71230	758.42320	0.75842	712.298	21.84	0.40	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			17.29260	17.29260	17.43250	17.43250		20.47	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	4.96320	0.00496	4.04770	0.00405	4.963	21.62	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	15.10000	0.01510	14.35380	0.01435	15.100	17.09	0.02	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	1,077.33220	1.07733	1,146.41810	1.14642	1,077.332	20.19	0.55	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	951.72480	0.95172	1,013.76240	1.01376	951.725	20.70	0.51	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			17.34470	17.34470	17.48550	17.48550		20.47	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	11.98010	0.01198	11.18150	0.01118	11.980	19.42	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	2,078.09120	2.07809	2,188.70500	2.18870	2,078.091	18.05	0.81	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			17.39680	17.39680	17.53860	17.53860		20.50	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	6.15730	0.00616	5.00190	0.00500	6.157	20.88	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	16.95560	0.01696	15.87700	0.01588	16.956	16.48	0.02	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	985.97420	0.98597	1,048.94880	1.04895	985.974	20.93	0.49	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	909.45690	0.90946	967.81670	0.96782	909.457	21.26	0.46	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			17.43510	17.43510	17.57750	17.57750		20.49	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	1,014.20710	1.01421	1,078.29850	1.07830	1,014.207	20.90	0.49	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			17.44200	17.44200	17.58460	17.58460		20.49	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	18.84190	0.01884	21.25000	0.02125	18.842	15.29	0.02	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	1,187.29220	1.18729	1,259.76370	1.25976	1,187.292	20.24	0.55	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			17.44550	17.44550	17.58810	17.58810		20.49	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			17.45940	17.45940	17.60230	17.60230		20.46	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	131.54290	0.13154	116.54370	0.11654	131.543	16.64	0.11	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	759.28800	0.75929	806.93990	0.80694	759.288	22.26	0.38	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			17.46640	17.46640	17.60930	17.60930		20.46	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			17.48030	17.48030	17.62350	17.62350		20.50	0.00	0.00	0	35,439.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	17.88360	0.01788	18.09210	0.01809	17.884	17.06	0.02	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	62.98490	0.06298	57.38060	0.05738	62.985	15.59	0.06	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	1,153.65360	1.15365	1,224.17250	1.22417	1,153.654	20.50	0.53	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	1,079.56140	1.07956	1,146.95180	1.14695	1,079.561	20.78	0.50	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	603.28850	0.60329	641.58970	0.64159	603.288	23.37	0.31	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			17.51160	17.51160	17.65530	17.65530		20.48	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	7.25560	0.00726	5.73800	0.00574	7.256	20.14	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	19.95590	0.01996	21.14930	0.02115	19.956	16.10	0.02	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	936.28870	0.93629	994.64970	0.99465	936.289	21.53	0.44	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	890.55370	0.89055	946.02130	0.94602	890.554	21.75	0.43	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			17.60910	17.60910	17.75470	17.75470		20.52	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.53270	0.00753	5.37010	0.00537	7.533	19.42	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	25.94590	0.02595	25.47570	0.02548	25.946	16.23	0.03	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	894.72730	0.89473	947.95310	0.94795	894.727	22.10	0.41	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	874.78500	0.87478	926.77310	0.92677	874.785	22.21	0.40	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			17.73130	17.73130	17.87730	17.87730		20.58	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	6.60760	0.00661	5.17930	0.00518	6.608	18.34	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	29.35930	0.02936	28.34220	0.02834	29.359	16.01	0.03	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	859.43300	0.85943	908.60950	0.90861	859.433	22.74	0.37	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	17.79060	17.79060		17.93670	17.93670		20.59	0.00	0.00	0	251.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.80910	17.80910		17.95520	17.95520		20.58	0.00	138,910,980.00	7,800	14,248.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	9.05300	0.00905	6.98410	0.00698	9.053	18.63	0.01	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	19.72400	0.01972	0.00000	0.00000	19.724	15.20	0.02	3,489,417.36	13,200	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	20.08210	0.02008	21.65550	0.02166	20.082	14.73	0.02	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	140.03420	0.14003	128.98610	0.12899	140.034	15.66	0.10	0	100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	155.71910	0.15572	143.24130	0.14324	155.719	15.86	0.11	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	160.39480	0.16039	147.49200	0.14749	160.395	15.91	0.11	0	27,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	211.90730	0.21191	194.40400	0.19440	211.907	16.46	0.14	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,681.28100	2.68128	2,804.68060	2.80468	2,681.281	17.01	0.84	0	86,321.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	414.39960	0.41440	384.38360	0.38438	414.400	18.01	0.22	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	554.28220	0.55428	520.27440	0.52027	554.282	18.40	0.27	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	662.37000	0.66237	622.64440	0.62264	662.370	18.66	0.30	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	759.80620	0.75981	0.00000	0.00000	759.806	18.89	0.33	35,956,419.84	6,600	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	1,177.01690	1.17702	1,243.72830	1.24373	1,177.017	21.40	0.47	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	1,052.22210	1.05222	1,111.65360	1.11165	1,052.222	21.96	0.43	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	1,028.82770	1.02883	1,086.86990	1.08687	1,028.828	22.08	0.42	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	1,023.72460	1.02372	1,081.45880	1.08146	1,023.725	22.10	0.42	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	986.47780	0.98648	1,041.96230	1.04196	986.478	22.30	0.41	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	962.64250	0.96264	1,016.66770	1.01667	962.643	22.43	0.40	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	863.06030	0.86306	911.87450	0.91187	863.060	22.98	0.36	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	852.86770	0.85287	901.11970	0.90112	852.868	23.04	0.36	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	840.84710	0.84085	888.44010	0.88844	840.847	23.12	0.36	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	775.18700	0.77519	0.00000	0.00000	775.187	23.55	0.33	87,927,766.08	13,200	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	750.92810	0.75093	793.48890	0.79349	750.928	23.73	0.32	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	644.65410	0.64465	681.05330	0.68105	644.654	24.59	0.28	0	500.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			18.04330	18.04330	18.18590	18.18590		20.93	0.00	0	0.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	861.10110	0.86110	816.58980	0.81659	861.101	19.11	0.32	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	807.16560	0.80717	842.81770	0.84282	807.166	24.76	0.30	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			18.24570	18.24570	18.38380	18.38380		21.34	0.00	0	0.00	
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future	16.85610	16.85610		16.98910	16.98910		20.73	0.00	3,371,220.00	200	1,181.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future	17.14830	17.14830		17.28580	17.28580		20.42	0.00	0.00	0	119.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future	17.48030	17.48030		17.62350	17.62350		20.50	0.00	0.00	0	90.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future	17.80910	17.80910		17.95520	17.95520		20.58	0.00	0.00	0	0.00	
£ / R	On 26/02/2016	Any day expiry	23.71440	23.71440		24.05800	24.05800		23.04	0.00	0.00	0	163.00	
£ / R	On 29/02/2016	Any day expiry	23.72770	23.72770		24.07140	24.07140		22.80	0.00	0.00	0	56.00	
£ / R	On 07/03/2016	Any day expiry	23.75870	23.75870		24.10280	24.10280		22.78	0.00	1,539,590.00	65	115.00	
£ / R	On 14/03/2016	Foreign Exchange Future	23.78960	23.78960		24.13420	24.13420		22.72	0.00	10,086,790.40	424	32,187.00	
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	48.22080	0.04822	43.09690	0.04310	48.221	22.85	0.05	0	21,300.00	
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	177.21070	0.17721	133.75470	0.13375	177.211	21.41	0.17	0	6,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	513.02590	0.51303	406.90680	0.40691	513.026	22.21	0.36	0	4,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	754.94450	0.75494	938.40240	0.93840	754.944	22.95	0.49	0	11,400.00	

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 14/03/2016	Foreign Exchange Future	25.30	Call	350.24580	0.35025	454.00830	0.45401	350.246	24.50	0.27	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			24.60870	24.60870	24.97240	24.97240		23.25	0.00	0.00	0	72.00
£ / R	On 13/06/2016	Foreign Exchange Future			24.20890	24.20890	24.56330	24.56330		22.06	0.00	1,210,445.00	50	2,295.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	1,300.02860	1.30003	1,468.74080	1.46874	1,300.029	22.15	0.52	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	651.28890	0.65129	740.11670	0.74012	651.289	24.15	0.30	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			24.63450	24.63450	24.99970	24.99970		21.20	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	300.13770	0.30014	241.10990	0.24111	300.138	19.21	0.14	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,230.69170	1.23069	1,360.02750	1.36003	1,230.692	22.16	0.43	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			24.69020	24.69020	25.05680	25.05680		21.06	0.00	0.00	0	390.00
£ / R	On 19/12/2016	Foreign Exchange Future			25.17430	25.17430	25.54750	25.54750		20.34	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.14413	0.14413	0.14594	0.14594		22.46	0.00	0.00	0	6,998.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14699	0.14699	0.14886	0.14886		21.17	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.15031	0.15031	0.15226	0.15226		20.82	0.00	0.00	0	874.00
€ / R	On 25/01/2016	Any day expiry			18.11140	18.11140	18.36810	18.36810		23.81	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry			18.11530	18.11530	18.38330	18.38330		24.31	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	0.12260	0.00012	0.09700	0.00010	0.123	36.79	0.00	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	2,595.64520	2.59565	2,863.56440	2.86356	2,595.645	34.95	1.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			18.19280	18.19280	18.46200	18.46200		21.39	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	3.00010	0.00300	2.24040	0.00224	3.000	24.48	0.01	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	2,139.90380	2.13990	2,407.52300	2.40752	2,139.904	21.31	0.98	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry			18.21650	18.21650	18.48820	18.48820		21.14	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			18.22160	18.22160	18.49270	18.49270		21.21	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			18.26030	18.26030	18.53180	18.53180		21.05	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			18.28720	18.28720	18.55920	18.55920		21.10	0.00	9,363,046.40	512	68,023.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.25760	0.00026	0.22810	0.00023	0.258	27.34	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.35200	0.00035	0.30920	0.00031	0.352	27.12	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	1.26980	0.00127	1.08240	0.00108	1.270	26.19	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	1.77680	0.00178	1.50360	0.00150	1.777	25.93	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	4.88400	0.00488	4.04910	0.00405	4.884	25.11	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	3,394.20240	3.39420	3,665.62830	3.66563	3,394.202	24.20	0.99	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	7.00240	0.00700	6.42830	0.00643	7.002	24.20	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	7.48290	0.00748	6.83820	0.00684	7.483	24.00	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,929.00930	2.92901	3,199.65840	3.19966	2,929.009	22.64	0.98	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	11.80930	0.01181	10.45840	0.01046	11.809	22.64	0.02	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	2,359.94500	2.35994	2,628.46800	2.62847	2,359.945	20.71	0.96	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	2,311.28320	2.31128	2,579.52430	2.57952	2,311.283	20.55	0.96	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	2,165.80940	2.16581	2,433.07040	2.43307	2,165.809	20.05	0.95	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	2,021.22130	2.02122	2,287.26790	2.28727	2,021.221	19.55	0.94	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,482.33290	1.48233	1,723.17120	1.72317	1,482.333	19.40	0.87	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			18.32150	18.32150	18.59400	18.59400		21.04	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			18.32250	18.32250	18.59520	18.59520		21.05	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			18.41430	18.41430	18.68940	18.68940		20.80	0.00	0.00	0	3.00

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 26/04/2016	Any day expiry			18.45910		18.45910		18.73500	18.73500		20.68	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			18.34450		18.34450		18.61670	18.61670		20.53	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			18.58620		18.58620		18.86390	18.86390		20.56	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			18.58740		18.58740		18.86510	18.86510		20.56	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.65820		18.65820		18.93690	18.93690		20.43	0.00	0.00	0	41,144.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	14.31940		0.01432		13.54790	0.01355	14.319	20.84	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,783.83800		2.78384	3,043.19140	3.04319		2,783.838	18.65	0.92	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			19.08480		19.08480		19.37190	19.37190		20.32	0.00	0.00	0	6,298.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.51330		19.51330		19.80470	19.80470		20.32	0.00	0.00	0	5,846.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	266.96300		0.26696	224.22070	0.22422		266.963	18.40	0.14	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	370.43870		0.37044	314.85940	0.31486		370.439	18.39	0.18	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	1,095.88110		1.09588	1,186.48430	1.18648		1,095.881	21.67	0.42	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	849.26770		0.84927	917.16810	0.91717		849.268	22.83	0.34	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			106.40316		106.40316		106.84849	106.84849			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			103.78917		103.78917		104.24816	104.24816			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.31300		100.31300		100.37459	100.37459			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.41121		100.41121		100.49747	100.49747			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.17909		101.17909		101.32343	101.32343			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.78579		100.78579		100.93779	100.93779			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			102.99891		102.99891		103.24105	103.24105			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.62152		102.62152		102.87995	102.87995			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 04/02/2016	Index Future			453.88000		453.88000		452.76000	452.76000			0.00	9,077,600.00	2	2.00
AL37	On 05/05/2016	Index Future			462.02000		462.02000		460.88200	460.88200			0.00	9,240,400.00	2	2.00
AL37	On 04/08/2016	Index Future			470.78100		470.78100		469.62900	469.62900			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			517.87800		517.87800		516.06700	516.06700			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			527.16500		527.16500		525.32500	525.32500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			537.16200		537.16200		535.29500	535.29500			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			470.92700		470.92700		469.75200	469.75200			0.00	207,207,880.00	44	639.00
ALBI	On 05/05/2016	Index Future			479.37200		479.37200		478.18000	478.18000			0.00	210,923,680.00	44	44.00
ALBI	On 04/08/2016	Index Future			488.46200		488.46200		487.25500	487.25500			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			498.38800		498.38800		497.14900	497.14900			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.64910		11.64910		11.63400	11.63400		19.49	0.00	0.00	0	14,438.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	8.03280		0.00803		8.26790	0.00827	8.033	22.77	0.02	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,273.77040		1.27377	1,260.06990	1.26007		1,273.770	19.90	0.94	0.00	0	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
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	65.05460	0.06505		70.07600	0.07008	65.055	19.31	0.14	0.00	0	200.00	
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	478.35890	0.47836		472.51530	0.47252	478.359	19.38	0.63	0.00	0	200.00	
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	472.44960	0.47245		466.65060	0.46665	472.450	19.38	0.62	0.00	0	200.00	
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	88.42380	0.08842		88.53940	0.08854	88.424	21.41	0.18	0.00	0	200.00	
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.80390	11.80390		11.79030	11.79030		17.96	0.00	0.00	0	2,814.00	
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.98570	11.98570		11.97420	11.97420		17.40	0.00	0.00	0	500.00	
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.16980	12.16980		12.15880	12.15880		17.37	0.00	0.00	0	0.00	
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.69970	11.69970		11.61990	11.61990		18.17	0.00	0.00	0	0.00	
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.90610	11.90610		11.82840	11.82840		17.30	0.00	0.00	0	0.00	
CHF / R	On 14/03/2016	Foreign Exchange Future			16.71660	16.71660		17.00880	17.00880		22.60	0.00	0.00	0	6,452.00	
CHF / R	On 13/06/2016	Foreign Exchange Future			17.08370	17.08370		17.38440	17.38440		21.87	0.00	0.00	0	0.00	
CNH / R	On 14/03/2016	Foreign Exchange Future			2.52420	2.52420		2.54730	2.54730		22.98	0.00	0.00	0	0.00	
CNH / R	On 13/06/2016	Foreign Exchange Future			2.53350	2.53350		2.56260	2.56260		21.51	0.00	0.00	0	0.00	
DKK / R	On 14/03/2016	Foreign Exchange Future			2.45130	2.45130		2.48720	2.48720		23.15	0.00	0.00	0	123.00	
DKK / R	On 13/06/2016	Foreign Exchange Future			2.50150	2.50150		2.53830	2.53830		22.75	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			128.73716	128.73716		129.01821	129.01821			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	
ES26A	On 02/04/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
ES33	On 04/02/2016	Bond Future			11.00303	76.01130		11.02946	75.85135			0.00	510,035,823.00	6,710	2,000.00	
ES33	On 05/05/2016	Bond Future			11.11386	73.58309		11.14113	73.42077			0.00	493,742,533.90	6,710	6,776.00	
ES33	On 04/08/2016	Bond Future			11.21645	74.99378		11.24446	74.82964			0.00	0.00	0	0.00	
ES33	On 03/11/2016	Bond Future			11.30588	72.71041		11.33503	72.54190			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	

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
ES42	On 04/02/2016	Bond Future		11.12219	80.26281		11.14352	80.11771			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		11.23235	77.43968		11.25438	77.29247			0.00	0.00	0	4,500.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI		470.66200	470.66200		469.45300	469.45300			0.00	0.00	0	483.00
GOVI	On 05/05/2016	GOVI		479.10200	479.10200		477.87600	477.87600			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI		488.18800	488.18800		486.94500	486.94500			0.00	0.00	0	0.00
GOVI	On 03/11/2016	GOVI		498.10800	498.10800		496.83300	496.83300			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future		2.15500	2.15500		2.16980	2.16980		20.34	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.18880	2.18880		2.20310	2.20310		20.33	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.22630	2.22630		2.24220	2.24220		20.25	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.26350	2.26350		2.27780	2.27780		20.51	0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future		121.66830	121.66830		121.67527	121.67527			0.00	5,961,746.70	49	2,062.00
I2025	On 05/05/2016	Bond Future		123.83274	123.83274		123.84061	123.84061			0.00	6,067,804.26	49	2,357.00
I2025	On 04/08/2016	Bond Future		124.95318	124.95318		124.96287	124.96287			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 04/02/2016	Bond Future		102.99628	102.99628		102.55674	102.55674			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future		103.85328	103.85328		103.40647	103.40647			0.00	0.00	0	160.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future		127.02662	127.02662		127.03370	127.03370			0.00	353,769,136.70	2,785	6,318.00
I2038	On 05/05/2016	Bond Future		129.28646	129.28646		129.29424	129.29424			0.00	360,062,791.10	2,785	11,780.00
I2038	On 04/08/2016	Bond Future		130.35515	130.35515		130.36495	130.36495			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 04/02/2016	Bond Future		128.13857	128.13857		128.14574	128.14574			0.00	978,337,981.95	7,635	227.00
I2046	On 05/05/2016	Bond Future		128.98862	128.98862		128.99639	128.99639			0.00	984,828,113.70	7,635	12,413.00
I2046	On 04/08/2016	Bond Future		131.45662	131.45662		131.46666	131.46666			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 04/02/2016	Bond Future		136.99734	136.99734		137.00490	137.00490			0.00	864,864,207.42	6,313	2,277.00
I2050	On 05/05/2016	Bond Future		139.43454	139.43454		139.44281	139.44281			0.00	915,108,886.02	6,563	13,277.00
I2050	On 04/08/2016	Bond Future		140.53781	140.53781		140.54846	140.54846			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 04/02/2016	Index Future		233.99800	233.99800		234.11500	234.11500			0.00	1,247,209,340.00	533	700.00
IGOV	On 05/05/2016	Index Future		238.16100	238.16100		238.28100	238.28100			0.00	1,269,398,130.00	533	554.00
IGOV	On 04/08/2016	Index Future		242.67000	242.67000		242.79500	242.79500			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future		247.58300	247.58300		247.70800	247.70800			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ILBI	On 04/02/2016		Index Future	633.83200	633.83200		634.14100	634.14100			0.00	0.00	0	157.00
ILBI	On 05/05/2016		Index Future	644.60600	644.60600		644.92200	644.92200			0.00	0.00	0	0.00
ILBI	On 04/08/2016		Index Future	656.35000	656.35000		656.67400	656.67400			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	6.93000	93.07000		7.02000	92.98000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.18000	92.82000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016		Jibar Tradeable Future	7.31000	92.69000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016		Jibar Tradeable Future	7.48000	92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.58000	92.42000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016		Jibar Tradeable Future	7.67000	92.33000		7.66000	7.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.93000	92.07000		8.04000	91.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	8.23000	91.77000		8.34000	91.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	8.44000	91.56000		8.56000	91.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	8.64000	91.36000		8.76000	91.24000			0.00	0.00	0	500.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	8.79000	91.21000		8.91000	91.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	8.94000	91.06000		9.06000	90.94000			0.00	0.00	0	0.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.16310	0.16310		0.16410	0.16410			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016		Foreign Exchange Future	0.16270	0.16270		0.16430	0.16430			0.00	0.00	0	0.00
KES / R	On 19/09/2016		Foreign Exchange Future	0.16240	0.16240		0.16370	0.16370			0.00	0.00	0	0.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.07310	0.07310		0.07220	0.07220			0.00	0.00	0	0.00
NGN / R	On 13/06/2016		Foreign Exchange Future	0.06650	0.06650		0.06750	0.06750			0.00	0.00	0	0.00
NGN / R	On 19/09/2016		Foreign Exchange Future	0.06490	0.06490		0.06510	0.06510			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	10.84080	10.84080		10.81050	10.81050		13.83	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016		Foreign Exchange Future	10.97340	10.97340		10.94480	10.94480		15.22	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016		Foreign Exchange Future	11.12810	11.12810		11.10190	11.10190		16.03	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.08490	1.08490		1.09240	1.09240			0.00	27,122.50	25	6,310.00
QUANTO € / \$	On 13/06/2016		Foreign Exchange Future	1.08800	1.08800		1.09550	1.09550			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016		Foreign Exchange Future	1.09180	1.09180		1.09920	1.09920			0.00	0.00	0	0.00
R186	On 04/02/2016		Bond Future	9.63929	107.12803		9.69566	106.73972		12.24	0.00	1,749,936,370.05	16,335	60,694.00
R186	On 04/02/2016	7.90	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.92	0.00	0.00	0	680.00
R186	On 04/02/2016	8.02	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.92	0.00	0.00	0	700.00
R186	On 04/02/2016	8.40	Call	0.17000	0.00017		0.15000	0.00015	0.170	11.92	0.00	0.00	0	680.00
R186	On 04/02/2016	8.45	Call	0.29000	0.00029		0.26000	0.00026	0.290	11.92	0.00	0.00	0	350.00
R186	On 04/02/2016	8.65	Put	7,150.05000	7.15005		7,538.04000	7.53804	7,150.050	11.92	1.00	0.00	0	340.00
R186	On 04/02/2016	8.70	Put	6,774.43000	6.77443		7,162.21000	7.16221	6,774.430	11.92	1.00	0.00	0	5,000.00
R186	On 04/02/2016	8.75	Put	6,401.19000	6.40119		6,788.64000	6.78864	6,401.190	11.92	0.99	0.00	0	11,695.00
R186	On 04/02/2016	8.80	Put	6,030.59000	6.03059		6,417.53000	6.41753	6,030.590	11.92	0.99	0.00	0	5,000.00
R186	On 04/02/2016	8.83	Put	5,809.64000	5.80964		6,196.17000	6.19617	5,809.640	11.92	0.99	0.00	0	33.00
R186	On 04/02/2016	9.20	Put	3,234.07000	3.23407		3,597.72000	3.59772	3,234.070	11.98	0.89	0.00	0	700.00

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			9.73011		109.04916		9.78866	108.65467		11.97	0.00	1,775,865,570.60	16,285	16,640.00
R186	On 05/05/2016	Bond Future	8.75	Put	7,520.72000		7.52072		7,858.62000	7.85862	7,520.720	11.65	0.83	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	6,914.93000		6.91493		7,243.02000	7.24302	6,914.930	11.68	0.80	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.81014		105.83527		9.87085	105.43494		11.88	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			288.77144		288.77144		288.78804	288.78804			0.00	189,434,064.64	656	57.00
R197	On 05/05/2016	Bond Future			293.90874		293.90874		293.92721	293.92721			0.00	233,069,630.82	793	1,177.00
R197	On 04/08/2016	Bond Future			293.05431		293.05431		293.07724	293.07724			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 04/02/2016	Bond Future			238.61637		238.61637		238.95983	238.95983			0.00	5,844,430,750.41	24,493	2,867.00
R202	On 05/05/2016	Bond Future			242.86135		242.86135		243.21227	243.21227			0.00	5,962,489,003.85	24,551	40,471.00
R202	On 04/08/2016	Bond Future			244.06723		244.06723		244.42810	244.42810			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 04/02/2016	Bond Future			9.51815		94.52503		9.57993	94.23129		9.48	0.00	0.00	0	11,776.00
R2023	On 05/05/2016	Bond Future			9.62289		92.29027		9.68756	91.99189		9.60	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.71479		94.05927		9.78242	93.75672		9.02	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.78967		92.02037		9.86108	91.71041		6.98	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/02/2016	Bond Future			8.46532		103.00310		8.56033	102.86426		2.20	0.00	0.00	0	19,561.00
R203	On 05/05/2016	Bond Future			8.69692		100.67983		8.81010	100.53921		2.09	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.92747		102.60987		9.06643	102.46822		1.70	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			9.13444		100.50288		9.31737	100.35695		1.43	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 04/02/2016	Bond Future			9.96845		85.51716		10.00458	85.27706			0.00	0.00	0	14,792.00
R2030	On 05/05/2016	Bond Future			10.05530		87.05073		10.09258	86.80700			0.00	0.00	0	0.00
R2030	On 04/08/2016	Bond Future			10.13442		84.71072		10.17282	84.46369			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/02/2016	Bond Future			10.07862		88.52258		10.11980	88.23370		15.75	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	6,534.51000		6.53451		6,823.05000	6.82305	6,534.510	15.36	0.99	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	5,765.27000		5.76527		6,053.06000	6.05306	5,765.270	15.36	0.98	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.16356		85.95265		10.20605	85.65917		16.27	0.00	0.00	0	856.00
R2032	On 04/08/2016	Bond Future			10.23951		87.60066		10.28323	87.30299		15.46	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			10.29997		85.20520		10.34532	84.90028		12.28	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/02/2016	Bond Future			10.35500		91.75654		10.35500	91.75654			0.00	0.00	0	3,249.00
R2035	On 05/05/2016	Bond Future			10.35500		89.54863		10.35500	89.54863			0.00	0.00	0	856.00
R2035	On 04/08/2016	Bond Future			10.35500		91.82505		10.35500	91.82505			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/02/2016	Bond Future			10.18775		85.69962		10.21376	85.50277		17.69	0.00	177,226,814.16	2,068	49,066.00
R2037	On 04/02/2016	Bond Future	9.30	Put	7,190.55000		7.19055		7,388.11000	7.38811	7,190.550	17.25	0.99	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	6,095.08000		6.09508		6,292.93000	6.29293	6,095.080	17.25	0.98	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.27002		87.23653		10.29680	87.03669		17.46	0.00	180,405,144.04	2,068	2,082.00
R2037	On 04/08/2016	Bond Future			10.34542		84.64958		10.37290	84.44729		17.43	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			10.40098		86.35650		10.42946	86.14897		13.21	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future			8.92145		98.79160		9.00969	98.57614		4.21	0.00	0.00	0	30,697.00
R204	On 05/05/2016	Bond Future			9.09710		100.56324		9.19453	100.34462		3.99	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.26236		98.44948		9.37058	98.22829		3.68	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			9.38803		100.43308		9.51089	100.20605		2.60	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2016	Bond Future			10.26784		88.98904		10.29386	88.78081		18.14	0.00	161,960,052.80	1,820	0.00
R2040	On 05/05/2016	Bond Future			10.35079		90.58491		10.37758	90.37356		17.91	0.00	164,864,536.20	1,820	1,820.00
R2040	On 04/08/2016	Bond Future			10.42710		87.81156		10.45459	87.59765		17.90	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2016	Bond Future			10.25738		86.41077		10.27332	86.28264		18.72	0.00	0.00	0	20,089.00
R2044	On 05/05/2016	Bond Future			10.33730		87.96042		10.35367	87.83065		18.50	0.00	0.00	0	400.00
R2044	On 04/08/2016	Bond Future			10.41068		85.26200		10.42740	85.13120		18.48	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.46500		86.98140		10.48239	86.84666		14.01	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 04/02/2016	Bond Future			10.23296		90.00488		10.24393	89.91505		18.24	0.00	103,955,636.40	1,155	59,278.00
R2048	On 04/02/2016	Bond Future	9.45	Put	6,898.19000		6.89819		6,991.42000	6.99142	6,898.190	17.79	0.98	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	5,987.93000		5.98793		6,083.25000	6.08325	5,987.930	17.81	0.97	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.30778		87.18199		10.31902	87.09117		18.96	0.00	146,901,653.15	1,685	2,989.00
R2048	On 04/08/2016	Bond Future			10.37437		88.85318		10.38579	88.76203		18.03	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.42995		86.20230		10.44188	86.10802		14.37	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future			9.16815		94.27437		9.23557	94.06460		5.86	0.00	638,426,033.64	6,772	39,836.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.67	0.00	0.00	0	43.00

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
R207	On 04/02/2016	Bond Future	7.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.67	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.31945		95.96503		9.39200	95.75213		5.63	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	35.33000		0.03533		29.81000	0.02981	35.330	5.44	0.03	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.45861		94.15973		9.53680	93.94430		5.31	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/02/2016	Bond Future			9.33988		92.03544		9.40692	91.78441		7.46	0.00	610,194,967.20	6,630	48,729.00
R208	On 05/05/2016	Bond Future			9.46606		90.28436		9.53709	90.02948		7.47	0.00	451,421.80	5	5.00
R208	On 04/08/2016	Bond Future			9.57994		92.01525		9.65518	91.75695		6.90	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.66755		90.46459		9.74821	90.19981		5.29	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			10.08193		69.47361		10.10791	69.31006		17.97	0.00	85,105,172.25	1,225	37,526.00
R209	On 04/02/2016	Bond Future	9.52	Put	3,767.02000		3.76702		3,930.49000	3.93049	3,767.020	17.63	0.93	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.15615		67.56987		10.18284	67.40389		18.60	0.00	82,773,090.75	1,225	2,307.00
R209	On 05/05/2016	Bond Future	8.25	Call	79.24000		0.07924		76.23000	0.07623	79.240	18.12	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	447.34000		0.44734		431.38000	0.43138	447.340	18.12	0.14	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.22206		68.86546		10.24938	68.69740		17.73	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,949.04000		1.94904		1,898.70000	1.89870	1,949.040	17.42	0.35	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,798.53000		4.79853		4,702.74000	4.70274	4,798.530	17.94	0.63	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			10.27410		67.10103		10.30237	66.92867		14.06	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			179.67419		179.67419		180.05903	180.05903			0.00	417,922,165.94	2,326	379.00
R210	On 05/05/2016	Bond Future			180.70321		180.70321		181.09609	181.09609			0.00	573,913,394.96	3,176	2,755.00
R210	On 04/08/2016	Bond Future			184.16104		184.16104		184.56385	184.56385			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 04/02/2016	Bond Future			134.65256		134.65256		134.66041	134.66041			0.00	0.00	0	720.00
R211	On 05/05/2016	Bond Future			137.04800		137.04800		137.05675	137.05675			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future			137.93652		137.93652		137.94738	137.94738			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

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
R212	On 04/02/2016	Bond Future		140.06530	140.06530		139.91801	139.91801			0.00	78,996,829.20	564	1,005.00
R212	On 05/05/2016	Bond Future		142.55705	142.55705		142.40795	142.40795			0.00	127,588,559.75	895	914.00
R212	On 04/08/2016	Bond Future		143.38172	143.38172		143.23182	143.23182			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 04/02/2016	Bond Future		9.98867	80.10272		10.02483	79.87222		15.68	0.00	0.00	0	38,041.00
R213	On 05/05/2016	Bond Future		10.06747	77.98964		10.10472	77.75553		16.17	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future		10.13691	79.48455		10.17518	79.24725		15.38	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future		10.19423	77.53290		10.23391	77.28972		12.17	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future		10.17751	69.77247		10.19850	69.63689		18.50	0.00	35,793,277.11	513	29,454.00
R214	On 04/02/2016	Bond Future	9.35	Put	5,748.24000	5.74824	5,884.99000	5.88499	5,748.240	18.04	0.99	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	5,025.13000	5.02513	5,162.42000	5.16242	5,025.130	18.04	0.97	0.00	0	25.00
R214	On 05/05/2016	Bond Future		10.24964	67.72770		10.27119	67.59015		19.21	0.00	34,744,310.10	513	5,193.00
R214	On 04/08/2016	Bond Future		10.31352	69.02596		10.33555	68.88687		18.29	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	430.83000	0.43083	420.46000	0.42046	430.830	17.81	0.11	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,270.03000	1.27003	1,242.67000	1.24267	1,270.030	17.83	0.25	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,654.11000	3.65411	3,591.16000	3.59116	3,654.110	18.32	0.52	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,245.55000	7.24555	7,148.15000	7.14815	7,245.550	18.93	0.76	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future		10.36659	67.11749		10.38941	66.97466		14.55	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		29,300.64000	29,300.64000		29,669.21000	29,669.21000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		11.70320	11.70320		11.78800	11.78800		22.11	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.87560	11.87560		11.96530	11.96530		21.93	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		5.48180	5.48180		5.48240	5.48240		18.23	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.43550	5.43550		5.43810	5.43810		17.82	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.43130	1.43130		1.44970	1.44970			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.36290	1.36290		1.39530	1.39530			0.00	0.00	0	0.00
Total for Derivatives :												30,300,658,855.99	344,960	4,129,484.00
Grand Total:												30,300,658,855.99	344,960	4,129,484.00