



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: 11/03/2016

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 11/03/2016	Any day expiry	15.25000	15.25000		15.28570	15.28570		14.11	0.00	4,160,240.00	272	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25280	15.25280		15.28580	15.28580		14.97	0.00	3,126,518,944.00	204,980	101,490.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.00000	0.00000	0.00000	0.000	29.89	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.00000	0.00000	0.00000	0.000	30.36	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.00000	0.00000	0.00010	0.000	32.25	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.00000	0.00000	0.00020	0.000	32.53	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.00000	0.00000	0.00060	0.000	33.29	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.00000	0.00000	0.00110	0.000	33.66	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.00000	0.00000	0.00230	0.000	34.14	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.00000	0.00000	0.01000	0.00001	35.17	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.00000	0.00000	0.04890	0.00005	35.95	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,702.80000	2.70280	2,735.86110	2.73586	2,702.800	35.58	1.00	0.00	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.00000	0.00000	0.07110	0.00007	35.34	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,452.80000	2.45280	2,485.87460	2.48587	2,452.800	35.27	1.00	0.00	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.00000	0.00000	0.08440	0.00008	35.08	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.00010	0.00000	0.09590	0.00010	34.89	0.00	0.00	0	35,000.00

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	13.20	Call	2,052.80020	2.05280	2,085.90470	2.08590	2,052.800	34.76	1.00	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	0.00040	0.00000	0.11060	0.00011	0.000	34.69	0.00	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,752.80460	1.75280	1,785.93920	1.78594	1,752.805	34.39	1.00	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,702.80750	1.70281	1,735.94650	1.73595	1,702.808	34.32	1.00	0.00	0	12,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	0.04540	0.00005	0.18250	0.00018	0.045	34.06	0.00	0.00	0	4,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,492.84720	1.49285	1,525.99310	1.52599	1,492.847	33.93	1.00	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,312.89490	1.31289	1,346.32860	1.34633	1,312.895	31.57	1.00	0.00	0	788.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	0.09880	0.00010	0.55820	0.00056	0.099	31.44	0.00	0.00	0	32,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,252.92110	1.25292	1,286.53200	1.28653	1,252.921	30.79	1.00	0.00	0	1,750.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,152.98410	1.15298	1,187.04500	1.18704	1,152.984	29.48	1.00	0.00	0	9,370.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	0.28480	0.00028	2.08540	0.00209	0.285	28.16	0.00	0.00	0	800.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,043.09780	1.04310	1,077.99390	1.07799	1,043.098	28.03	1.00	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	0.37330	0.00037	2.82010	0.00282	0.373	27.38	0.00	0.00	0	402.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	943.27020	0.94327	979.41020	0.97941	943.270	26.72	1.00	0.00	0	43,156.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	753.98190	0.75398	794.66930	0.79467	753.982	24.23	0.99	0.00	0	1,300.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	1.18190	0.00118	8.86930	0.00887	1.182	24.23	0.01	0.00	0	2,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	664.71520	0.66472	708.58950	0.70859	664.715	23.12	0.98	0.00	0	1,204.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	556.31720	0.55632	604.62640	0.60463	556.317	21.76	0.97	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	3.51720	0.00352	18.82640	0.01883	3.517	21.76	0.03	0.00	0	1,600.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	507.46400	0.50746	558.24840	0.55825	507.464	21.14	0.96	0.00	0	29,370.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Put	4.66400	0.00466	22.44840	0.02245	4.664	21.14	0.04	0.00	0	300.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	6.20430	0.00620	26.76450	0.02676	6.204	20.52	0.05	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	19.81190	0.01981	53.76330	0.05376	19.812	18.05	0.15	0.00	0	41,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	21.00010	0.02100	55.64630	0.05565	21.000	17.93	0.16	0.00	0	5,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	25.00110	0.02500	61.67570	0.06168	25.001	17.56	0.19	0.00	0	3,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.13	Put	41.93540	0.04194	83.62300	0.08362	41.935	16.45	0.29	0.00	0	30,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	114.79140	0.11479	191.17950	0.19118	114.791	15.58	0.60	0.00	0	500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	75.84930	0.07585	147.77300	0.14777	75.849	15.25	0.47	0.00	0	38,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	227.17060	0.22717	244.74170	0.24474	227.171	17.80	0.78	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Call	23.24790	0.02325	68.28870	0.06829	23.248	18.50	0.17	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Put	270.44790	0.27045	282.48870	0.28249	270.448	18.50	0.83	0.00	0	1,300.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	17.24600	0.01725	55.96330	0.05596	17.246	19.35	0.13	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	16.42130	0.01642	54.13470	0.05413	16.421	19.49	0.12	0.00	0	5,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	14.89890	0.01490	50.65370	0.05065	14.899	19.78	0.11	0.00	0	3,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	14.19680	0.01420	48.99790	0.04900	14.197	19.92	0.11	0.00	0	12,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	456.08960	0.45609	449.37130	0.44937	456.090	21.33	0.93	0.00	0	16,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	7.10910	0.00711	29.83110	0.02983	7.109	22.04	0.06	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	4.64840	0.00465	21.53860	0.02154	4.648	23.46	0.04	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	601.84840	0.60185	585.73860	0.58574	601.848	23.46	0.96	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	2.59820	0.00260	13.38280	0.01338	2.598	25.58	0.02	0.00	0	750.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	749.79820	0.74980	727.58280	0.72758	749.798	25.58	0.98	0.00	0	100.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	0.87300	0.00087	7.61030	0.00761	0.873	27.02	0.01	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	0.41080	0.00041	5.32620	0.00533	0.411	28.02	0.00	0.00	0	2,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	1,197.42940	1.19743	1,168.29410	1.16829	1,197.429	28.81	1.00	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	16.50	Call	0.17670	0.00018	3.65060	0.00365	0.177	29.17	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	0.13640	0.00014	3.26500	0.00327	0.136	29.53	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	0.04980	0.00005	2.15100	0.00215	0.050	30.96	0.00	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,497.24980	1.49725	1,466.35100	1.46635	1,497.250	30.96	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,597.23750	1.59724	1,565.97520	1.56598	1,597.238	32.13	1.00	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,647.23610	1.64724	1,615.73280	1.61573	1,647.236	32.93	1.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	0.03380	0.00003	1.14650	0.00115	0.034	34.52	0.00	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	0.03090	0.00003	0.68750	0.00069	0.031	37.40	0.00	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	0.02880	0.00003	0.36620	0.00037	0.029	41.08	0.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	0.02840	0.00003	0.04800	0.00005	0.028	54.35	0.00	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.25280	15.25280	15.28020	15.28020		18.36	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.25280	15.25280	15.28300	15.28300		20.13	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	0.10120	0.00010	0.36540	0.00037	0.101	35.53	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	637.35020	0.63735	669.01150	0.66901	637.350	24.75	0.93	0.00	0	17,991.00
\$ / R	On 17/03/2016	Any day expiry			15.25540	15.25540	15.28590	15.28590		21.21	0.00	0.00	0	0.00
\$ / R	On 17/03/2016	Any day expiry	15.74	Call	30.79010	0.03079	51.85920	0.05186	30.790	22.30	0.14	0.00	0	2,500.00
\$ / R	On 18/03/2016	Any day expiry			15.25790	15.25790	15.28870	15.28870		21.96	0.00	0.00	0	0.00
\$ / R	On 18/03/2016	Any day expiry	15.25	Call	189.01150	0.18901	0.00000	0.00000	189.012	21.96	0.51	62,577,903.20	8,000	4,000.00
\$ / R	On 18/03/2016	Any day expiry	15.69	Call	49.77900	0.04978	69.35250	0.06935	49.779	22.68	0.19	0.00	0	2,500.00
\$ / R	On 22/03/2016	Any day expiry			15.26810	15.26810	15.30000	15.30000		20.12	0.00	0.00	0	0.00
\$ / R	On 22/03/2016	Any day expiry	15.47	Call	132.85610	0.13286	157.48250	0.15748	132.856	20.59	0.36	0.00	0	2,500.00
\$ / R	On 23/03/2016	Any day expiry			15.27070	15.27070	15.30300	15.30300		20.06	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	2.30490	0.00230	2.35240	0.00235	2.305	26.22	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	397.79740	0.39780	434.48230	0.43448	397.797	19.64	0.72	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	15.51	Call	129.57640	0.12958	152.88920	0.15289	129.576	20.63	0.35	0.00	0	5,000.00
\$ / R	On 29/03/2016	Any day expiry			15.28880	15.28880	15.32060	15.32060		19.18	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.03180	0.00003	0.00110	0.00000	0.032	32.05	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	2.88830	0.00289	2.48390	0.00248	2.888	24.41	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	278.77140	0.27877	306.07820	0.30608	278.771	19.14	0.53	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	67.25020	0.06725	80.48990	0.08049	67.250	20.66	0.18	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.29480	15.29480	15.32650	15.32650		19.22	0.00	0.00	0	485.00
\$ / R	On 04/04/2016	Any day expiry			15.30690	15.30690	15.33830	15.33830		18.87	0.00	0.00	0	120.00
\$ / R	On 05/04/2016	Any day expiry			15.30990	15.30990	15.34120	15.34120		18.90	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	121.21320	0.12121	136.16310	0.13616	121.213	20.15	0.26	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.31300	15.31300	15.34410	15.34410		18.93	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.31600	15.31600	15.34710	15.34710		18.95	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	72.05760	0.07206	82.63610	0.08264	72.058	20.92	0.16	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.32810	15.32810	15.35880	15.35880		18.79	0.00	0.00	0	100.00
\$ / R	On 14/04/2016	Any day expiry			15.33710	15.33710	15.36770	15.36770		18.89	0.00	0.00	0	0.00
\$ / R	On 15/04/2016	Any day expiry			15.34010	15.34010	15.37060	15.37060		18.94	0.00	3,055,943.50	199	2,967.00
\$ / R	On 18/04/2016	Any day expiry			15.34890	15.34890	15.37950	15.37950		18.77	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	18.40310	0.01840	18.61950	0.01862	18.403	17.92	0.05	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	340.00450	0.34000	361.42110	0.36142	340.004	18.91	0.48	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	33.74650	0.03375	39.41340	0.03941	33.747	22.17	0.07	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 20/04/2016	Any day expiry		15.35480	15.35480		15.38550	15.38550		18.85	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry		15.36950	15.36950		15.40030	15.40030		18.78	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	71.76120	0.07176	80.03110	0.08003	71.761	21.67	0.13	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry		15.37240	15.37240		15.40330	15.40330		18.81	0.00	0.00	0	180.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.52650	0.00053	0.52480	0.00052	0.526	25.16	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	10.99560	0.01100	11.46050	0.01146	10.996	19.29	0.03	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	298.18090	0.29818	317.46590	0.31747	298.181	19.42	0.41	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	141.74720	0.14175	154.54820	0.15455	141.747	20.66	0.23	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	86.96870	0.08697	96.32970	0.09633	86.969	21.45	0.15	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry		15.37830	15.37830		15.40920	15.40920		18.90	0.00	93,559.80	6	106.00
\$ / R	On 29/04/2016	Any day expiry		15.38120	15.38120		15.41220	15.41220		18.94	0.00	0.00	0	800.00
\$ / R	On 04/05/2016	Any day expiry		15.39590	15.39590		15.42700	15.42700		18.83	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry		15.41350	15.41350		15.44480	15.44480		18.80	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	83.54040	0.08354	81.45310	0.08145	83.540	18.08	0.14	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	428.49450	0.42849	450.11440	0.45011	428.494	19.01	0.48	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry		15.42230	15.42230		15.45380	15.45380		18.88	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry		15.43110	15.43110		15.46270	15.46270		18.88	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry		15.43410	15.43410		15.46560	15.46560		18.91	0.00	0.00	0	100.00
\$ / R	On 19/05/2016	Any day expiry		15.44000	15.44000		15.47160	15.47160		18.97	0.00	0.00	0	0.00
\$ / R	On 19/05/2016	Any day expiry	15.70	Call	404.38350	0.40438	422.86080	0.42286	404.383	19.41	0.44	0.00	0	5,000.00
\$ / R	On 20/05/2016	Any day expiry		15.44300	15.44300		15.47460	15.47460		19.00	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry		15.45190	15.45190		15.48350	15.48350		18.93	0.00	0.00	0	0.00
\$ / R	On 23/05/2016	Any day expiry	15.36	Call	564.81930	0.56482	585.47290	0.58547	564.819	18.84	0.55	0.00	0	5,000.00
\$ / R	On 27/05/2016	Any day expiry		15.46380	15.46380		15.49540	15.49540		19.03	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	3.02280	0.00302	2.87440	0.00287	3.023	23.64	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	33.79550	0.03380	32.39260	0.03239	33.796	19.17	0.06	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	310.49090	0.31049	324.39850	0.32440	310.491	20.19	0.34	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	192.03010	0.19203	202.48970	0.20249	192.030	21.23	0.23	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry		15.47560	15.47560		15.50740	15.50740		19.02	0.00	0.00	0	338.00
\$ / R	On 06/06/2016	Any day expiry		15.49350	15.49350		15.52530	15.52530		19.02	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	5.55780	0.00556	5.40080	0.00540	5.558	21.45	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	593.50540	0.59351	610.21350	0.61021	593.505	18.97	0.53	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry		15.49940	15.49940		15.53120	15.53120		19.07	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	206.28280	0.20628	196.66580	0.19667	206.283	18.27	0.24	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	471.83110	0.47183	485.24160	0.48524	471.831	19.54	0.45	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry		15.50240	15.50240		15.53420	15.53420		19.08	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		15.51420	15.51420		15.54610	15.54610		19.05	0.00	3,476,468,478.60	224,083	867,260.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.87900	0.00588	5.72580	0.00573	5.879	21.14	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	17.81700	0.01782	16.68200	0.01668	17.817	19.60	0.03	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	20.60360	0.02060	19.30020	0.01930	20.604	19.48	0.03	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	28.23640	0.02824	26.48200	0.02648	28.236	19.20	0.04	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,058.60530	2.05861	2,087.83950	2.08784	2,058.605	18.79	0.93	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	44.40530	0.04441	41.73950	0.04174	44.405	18.79	0.07	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	46.40130	0.04640	43.62680	0.04363	46.401	18.75	0.07	0.00	0	36,230.00

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	14.20	Put	123.48930	0.12349	116.07330	0.11607	123.489	18.20	0.16	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	132.89930	0.13290	125.16000	0.12516	132.899	18.21	0.17	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	188.13330	0.18813	178.72030	0.17872	188.133	18.24	0.22	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	258.24100	0.25824	247.09700	0.24710	258.241	18.26	0.28	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	293.30460	0.29330	281.40860	0.28141	293.305	18.37	0.30	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	907.60760	0.90761	927.03100	0.92703	907.608	18.45	0.68	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	339.14500	0.33914	326.38370	0.32638	339.145	18.49	0.33	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	865.44940	0.86545	884.37500	0.88438	865.449	18.53	0.66	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	351.24940	0.35125	338.27500	0.33828	351.249	18.53	0.34	0.00	0	15,940.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	452.24950	0.45225	464.81280	0.46481	452.249	19.71	0.42	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	858.16440	0.85816	838.69410	0.83869	858.164	19.75	0.58	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	420.07660	0.42008	432.20360	0.43220	420.077	19.87	0.40	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	905.87660	0.90588	886.10360	0.88610	905.877	19.87	0.60	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	390.07220	0.39007	401.78160	0.40178	390.072	20.04	0.38	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	354.11700	0.35412	365.31370	0.36531	354.117	20.25	0.35	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,092.08300	1.09208	1,071.26610	1.07127	1,092.083	20.30	0.66	0.00	0	5,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,276.05170	1.27605	1,254.07600	1.25408	1,276.052	20.72	0.70	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	283.94240	0.28394	293.74900	0.29375	283.942	20.78	0.29	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,395.87910	1.39588	1,373.32840	1.37333	1,395.879	20.99	0.73	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	212.15550	0.21216	220.53200	0.22053	212.155	21.50	0.23	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	209.10740	0.20911	217.42200	0.21742	209.107	21.53	0.23	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	201.69210	0.20169	209.84640	0.20985	201.692	21.62	0.22	4,585,471.80	1,350	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,687.49210	1.68749	1,663.74640	1.66375	1,687.492	21.62	0.78	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	194.55380	0.19455	202.55370	0.20255	194.554	21.71	0.21	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	193.10750	0.19311	201.12680	0.20113	193.108	21.73	0.21	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	188.83470	0.18883	196.91550	0.19692	188.835	21.78	0.21	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	96.96660	0.09697	102.39950	0.10240	96.967	23.21	0.11	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	92.24320	0.09224	97.51200	0.09751	92.243	23.32	0.11	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	85.92640	0.08593	90.97080	0.09097	85.926	23.47	0.10	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	63.71360	0.06371	67.90480	0.06790	63.714	24.15	0.08	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	52.39940	0.05240	0.00000	0.00000	52.399	25.16	0.06	5,365,037.70	5,400	2,700.00
\$ / R	On 24/06/2016	Any day expiry			15.54720	15.54720	15.57920	15.57920		19.20	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	447.17290	0.44717	432.38010	0.43238	447.173	18.80	0.38	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	303.14230	0.30314	312.81470	0.31281	303.142	20.98	0.29	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.55920	15.55920	15.59130	15.59130		19.17	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.13990	0.00514	5.08860	0.00509	5.140	21.59	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	53.86850	0.05387	50.74440	0.05074	53.869	18.56	0.07	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	320.96680	0.32097	330.86930	0.33087	320.967	20.90	0.30	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	243.90630	0.24391	252.54730	0.25255	243.906	21.63	0.24	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			15.64320	15.64320	15.67570	15.67570		19.33	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,383.72270	1.38372	1,361.88320	1.36188	1,383.723	20.78	0.66	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	175.45300	0.17545	182.45250	0.18245	175.453	23.12	0.16	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.64620	15.64620	15.67870	15.67870		19.34	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.47880	0.00748	7.47610	0.00748	7.479	20.50	0.01	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	70.43420	0.07043	66.32050	0.06632	70.434	18.15	0.08	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	322.12790	0.32213	331.37060	0.33137	322.128	21.67	0.27	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	269.01010	0.26901	277.88880	0.27789	269.010	22.13	0.23	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.69130	15.69130	15.72390	15.72390		19.40	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	18.64660	0.01865	18.61880	0.01862	18.647	17.41	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	861.90230	0.86190	877.73630	0.87774	861.902	19.20	0.56	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.70330	15.70330	15.73600	15.73600		19.38	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.70930	15.70930	15.74200	15.74200		19.40	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	880.56610	0.88057	861.93730	0.86194	880.566	19.60	0.50	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	340.88080	0.34088	350.95350	0.35095	340.881	21.96	0.26	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.73630	15.73630	15.76910	15.76910		19.48	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	9.57660	0.00958	9.40830	0.00941	9.577	19.55	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	81.65840	0.08166	78.82120	0.07882	81.658	17.58	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	316.99770	0.31700	325.55650	0.32556	316.998	22.35	0.24	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	283.59250	0.28359	291.74380	0.29174	283.593	22.65	0.22	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.76930	15.76930	15.80230	15.80230		19.42	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.77530	15.77530	15.80830	15.80830		19.49	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	130.84260	0.13084	124.00970	0.12401	130.843	17.75	0.13	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	423.65080	0.42365	433.19500	0.43319	423.651	21.73	0.30	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.77830	15.77830	15.81130	15.81130		19.50	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.79030	15.79030	15.82340	15.82340		19.48	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	456.79300	0.45679	443.06520	0.44307	456.793	18.49	0.32	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	235.49010	0.23549	242.86440	0.24286	235.490	23.53	0.18	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.79630	15.79630	15.82950	15.82950		19.49	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.80870	15.80870	15.84210	15.84210		19.48	0.00	25,499,433.10	1,613	158,817.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	62.05860	0.06206	54.91270	0.05491	62.059	17.14	0.07	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	312.76400	0.31276	301.75530	0.30176	312.764	18.34	0.24	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	720.65550	0.72066	734.24090	0.73424	720.656	20.13	0.45	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	645.61830	0.64562	658.43440	0.65843	645.618	20.46	0.41	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	418.46440	0.41846	429.05060	0.42905	418.464	21.95	0.29	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	382.92420	0.38292	392.99760	0.39300	382.924	22.20	0.27	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	189.20040	0.18920	195.18880	0.19519	189.200	25.01	0.14	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.83660	15.83660	15.87030	15.87030		23.64	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	7.48770	0.00749	12.57050	0.01257	7.488	17.60	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	105.57260	0.10557	91.92960	0.09193	105.573	17.76	0.10	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	327.10990	0.32711	334.26240	0.33426	327.110	22.94	0.23	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	305.94870	0.30595	313.31500	0.31331	305.949	23.12	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.92350	15.92350	15.95810	15.95810		19.64	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	17.21560	0.01722	16.61340	0.01661	17.216	18.89	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	117.68290	0.11768	108.81790	0.10882	117.683	17.58	0.10	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	326.56050	0.32656	337.57440	0.33757	326.560	23.35	0.21	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	317.23480	0.31723	328.11320	0.32811	317.235	23.44	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.02580	16.02580	16.06150	16.06150		19.79	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	21.33150	0.02133	20.11490	0.02011	21.332	18.59	0.02	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	135.63010	0.13563	125.17680	0.12518	135.630	17.59	0.11	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	332.96180	0.33296	346.47290	0.34647	332.962	23.98	0.20	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.07540	16.07540	16.11170	16.11170		19.84	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.09090	16.09090	16.12750	16.12750		19.84	0.00	2,091,817.00	130	31,163.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	21.73820	0.02174	20.35250	0.02035	21.738	18.14	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	99.24530	0.09925	89.29530	0.08930	99.245	17.13	0.08	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	118.53760	0.11854	107.87980	0.10788	118.538	17.30	0.10	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	143.89070	0.14389	132.49700	0.13250	143.891	17.50	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	394.26100	0.39426	382.47580	0.38248	394.261	18.53	0.24	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	434.70380	0.43470	422.64550	0.42265	434.704	18.57	0.25	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	530.69450	0.53069	518.15640	0.51816	530.694	18.64	0.29	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	556.61660	0.55662	543.97030	0.54397	556.617	18.66	0.30	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	564.16510	0.56417	551.49120	0.55149	564.165	18.67	0.31	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	651.19100	0.65119	636.26780	0.63627	651.191	18.88	0.34	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	655.72320	0.65572	640.78790	0.64079	655.723	18.89	0.34	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,435.98530	1.43599	1,457.43220	1.45743	1,435.985	19.09	0.64	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	794.54830	0.79455	779.30610	0.77931	794.548	19.20	0.38	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	830.15510	0.83016	814.86130	0.81486	830.155	19.28	0.39	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	952.68780	0.95269	937.28050	0.93728	952.688	19.52	0.42	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,065.92440	1.06592	1,050.47590	1.05048	1,065.924	19.73	0.45	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,185.56140	1.18556	1,169.77930	1.16978	1,185.561	19.95	0.48	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,356.59390	1.35659	1,340.35410	1.34035	1,356.594	20.26	0.52	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,395.92500	1.39593	1,379.58560	1.37959	1,395.925	20.33	0.52	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,503.70810	1.50371	1,486.71900	1.48672	1,503.708	20.53	0.54	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	861.94950	0.86195	881.25020	0.88125	861.949	20.70	0.44	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	645.05470	0.64505	662.75590	0.66276	645.055	21.79	0.35	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	571.70020	0.57170	588.69800	0.58870	571.700	22.25	0.31	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	505.18750	0.50519	521.49240	0.52149	505.188	22.73	0.28	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	441.47490	0.44147	457.05630	0.45706	441.475	23.27	0.25	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	430.46180	0.43046	445.18310	0.44518	430.462	23.40	0.24	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	428.38070	0.42838	442.60300	0.44260	428.381	23.44	0.24	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	413.31090	0.41331	427.55250	0.42755	413.311	23.70	0.23	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	403.77090	0.40377	418.03200	0.41803	403.771	23.88	0.23	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	365.35340	0.36535	379.71130	0.37971	365.353	24.68	0.21	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	361.49980	0.36150	375.87230	0.37587	361.500	24.76	0.20	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	356.97600	0.35698	371.35980	0.37136	356.976	24.87	0.20	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	346.83160	0.34683	361.24740	0.36125	346.832	25.12	0.19	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	337.90240	0.33790	352.35000	0.35235	337.902	25.35	0.19	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	332.63040	0.33263	347.09890	0.34710	332.630	25.49	0.19	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	323.79240	0.32379	338.29400	0.33829	323.792	25.74	0.18	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	320.14980	0.32015	334.66740	0.33467	320.150	25.84	0.18	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	269.74990	0.26975	286.21210	0.28621	269.750	26.18	0.15	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	259.36530	0.25937	275.42640	0.27543	259.365	26.18	0.15	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	235.92150	0.23592	251.04400	0.25104	235.922	26.18	0.14	0.00	0	5,700.00

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
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	230.37350	0.23037	245.26670	0.24527	230.373	26.18	0.14	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.35170	16.35170	16.39340	16.39340		20.02	0.00	38,034,054.20	2,326	2,826.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	714.61450	0.71461	0.00000	0.00000	714.614	18.91	0.32	437,693.25	90	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	934.28370	0.93428	919.12960	0.91913	934.284	19.26	0.38	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	955.49250	0.95549	940.36330	0.94036	955.493	19.31	0.38	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,560.13680	1.56014	1,545.52110	1.54552	1,560.137	20.45	0.51	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	728.29190	0.72829	0.00000	0.00000	728.292	22.37	0.34	558,680.47	90	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	628.79350	0.62879	652.10570	0.65211	628.793	23.01	0.30	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	572.38110	0.57238	595.00640	0.59501	572.381	23.43	0.27	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	386.32100	0.38632	410.06480	0.41006	386.321	26.20	0.19	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.59150	16.59150	16.62960	16.62960		20.71	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.81300	16.81300	16.84820	16.84820		21.09	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.25280	15.25280	15.28580	15.28580		14.97	0.00	838,904.00	55	481.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.51420	15.51420	15.54610	15.54610		19.05	0.00	620,568.00	40	999.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.80870	15.80870	15.84210	15.84210		19.48	0.00	0.00	0	107.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.09090	16.09090	16.12750	16.12750		19.84	0.00	0.00	0	3.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.35170	16.35170	16.39340	16.39340		20.02	0.00	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.86490	21.86490	21.71810	21.71810		23.86	0.00	707,110,866.00	32,340	9,465.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	6.05640	0.00606	20.86470	0.02086	6.056	30.04	0.03	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	21.50	Put	70.25420	0.07025	136.99630	0.13700	70.254	25.83	0.23	0.00	0	12,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,288.73720	1.28874	1,435.77390	1.43577	1,288.737	29.63	0.98	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	0.56320	0.00056	1.18360	0.00118	0.563	35.86	0.00	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	0.04480	0.00004	0.05790	0.00006	0.045	45.25	0.00	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			21.99230	21.99230	21.84090	21.84090		21.38	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry			22.04780	22.04780	21.89650	21.89650		21.40	0.00	0.00	0	157.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.24570	22.24570	22.09440	22.09440		21.33	0.00	828,785,799.20	37,256	59,771.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	345.08270	0.34508	328.68240	0.32868	345.083	22.82	0.24	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	102.10680	0.10211	99.71610	0.09972	102.107	24.13	0.09	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.63660	22.63660	22.48330	22.48330		21.92	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	732.98890	0.73299	796.19970	0.79620	732.989	21.62	0.31	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	491.75550	0.49176	470.76090	0.47076	491.756	23.77	0.24	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.68700	22.68700	22.53380	22.53380		21.82	0.00	0.00	0	1,669.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.11600	23.11600	22.96470	22.96470		20.83	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	194.22320	0.19422	211.27320	0.21127	194.223	20.82	0.09	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,629.29450	1.62929	1,716.34860	1.71635	1,629.295	20.79	0.45	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	660.24320	0.66024	636.43260	0.63643	660.243	23.09	0.26	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.51960	23.51960	23.37400	23.37400		20.37	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13438	0.13438	0.13401	0.13401		32.33	0.00	636,581.75	4,737	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13705	0.13705	0.13663	0.13663		21.80	0.00	52,900.91	386	5,827.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14017	0.14017	0.13977	0.13977		21.18	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14327	0.14327	0.14288	0.14288		21.04	0.00	623,363.42	4,351	4,521.00

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			16.98290		16.98290		16.86450	16.86450		13.43	0.00	703,397,752.20	41,418	41,255.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.00000		0.00000		0.00030	0.00000	0.000	25.04	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.00000		0.00000		0.00230	0.00000	0.000	25.04	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.00000		0.00000		0.08120	0.00008	0.000	26.86	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.00000		0.00000		0.09540	0.00010	0.000	28.17	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	0.00000		0.00000		0.16580	0.00017	0.000	32.32	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	0.00160		0.00000		0.23130	0.00023	0.002	34.51	0.00	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,082.90160		2.08290	1,964.73130	1.96473	2,082.902		34.51	1.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	0.00350		0.00000		0.24850	0.00025	0.004	34.94	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	0.18020		0.00018		0.90040	0.00090	0.180	36.29	0.00	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,613.08020		1.61308	1,495.40040	1.49540	1,613.080		36.29	1.00	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,033.53680		1.03354	925.26970	0.92527	1,033.537		26.89	1.00	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	983.62930		0.98363	877.56220	0.87756	983.629		26.08	0.99	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	834.03500		0.83403	734.84160	0.73484	834.035		23.64	0.99	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	685.19770		0.68520	596.23360	0.59623	685.198		21.84	0.98	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	137.14930		0.13715	146.49060	0.14649	137.149		14.63	0.65	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.00220		17.00220		16.88200	16.88200		21.90	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.00910		17.00910		16.88930	16.88930		21.82	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.09550		17.09550		16.97290	16.97290		20.54	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.13710		17.13710		17.01460	17.01460		20.37	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			17.14470		17.14470		17.02210	17.02210		20.38	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			17.14840		17.14840		17.02590	17.02590		20.40	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.24730		17.24730		17.12470	17.12470		20.33	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.25510		17.25510		17.13230	17.13230		20.36	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.32050		17.32050		17.19730	17.19730		20.28	0.00	1,242,936,400.50	71,761	83,441.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	23.58340		0.02358		27.27280	0.02727	23.583	21.57	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,553.70100		1.55370	1,448.91870	1.44892	1,553.701		19.70	0.81	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.71190		17.71190		17.58750	17.58750		20.45	0.00	0.00	0	7,218.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.09610		18.09610		17.97130	17.97130		20.52	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	522.51660		0.52252		540.21290	0.54021	522.517	19.55	0.26	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	702.41250		0.70241		723.24660	0.72325	702.413	19.67	0.32	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	578.58990		0.57859		534.66430	0.53466	578.590	23.13	0.28	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	438.76760		0.43877		411.80010	0.41180	438.768	24.43	0.22	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.46100		18.46100		18.33820	18.33820		20.56	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.54759		102.54759		102.58354	102.58354			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.76775		99.76775		99.78861	99.78861			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.13062		100.13062		100.14713	100.14713			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.16317		100.16317		100.18793	100.18793			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.51289		100.51289		100.57479	100.57479			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.96064		99.96064		100.13160	100.13160			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 17/12/2020		Interest Rate Swap	100.67926	100.67926		100.70913	100.70913			0.00	0.00	0	0.00
5Y STND	On 16/03/2021		Interest Rate Swap	100.19374	100.19374		100.21864	100.21864			0.00	0.00	0	0.00
AL37	On 05/05/2016		Index Future	472.97400	472.97400		471.77000	471.77000			0.00	0.00	0	4.00
AL37	On 04/08/2016		Index Future	481.82300	481.82300		480.59600	480.59600			0.00	0.00	0	0.00
AL7T	On 05/05/2016		Index Future	546.49800	546.49800		544.36600	544.36600			0.00	0.00	0	0.00
AL7T	On 04/08/2016		Index Future	556.72300	556.72300		554.55000	554.55000			0.00	0.00	0	0.00
ALBI	On 05/05/2016		Index Future	495.52300	495.52300		493.51200	493.51200			0.00	0.00	0	510.00
ALBI	On 04/08/2016		Index Future	504.79500	504.79500		502.74500	502.74500			0.00	0.00	0	139.00
ALBI	On 03/11/2016		Index Future	514.54100	514.54100		512.45900	512.45900			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016		Foreign Exchange Future	11.52600	11.52600		11.38330	11.38330		19.58	0.00	60,350,136.00	5,236	8,811.00
AU\$ / R	On 14/03/2016	9.80	Put	0.00000	0.00000		0.03070	0.00003	0.000	32.39	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	10.40	Call	1,126.04630	1.12605		983.41990	0.98342	1,126.046	34.53	1.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	10.80	Put	0.96610	0.00097		2.39180	0.00239	0.966	30.50	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	11.40	Call	165.20040	0.16520		70.29070	0.07029	165.200	21.29	0.72	0.00	0	200.00
AU\$ / R	On 14/03/2016	11.41	Call	157.53850	0.15754		66.32050	0.06632	157.539	21.12	0.70	0.00	0	200.00
AU\$ / R	On 14/03/2016	12.60	Call	0.10000	0.00010		0.03360	0.00003	0.100	31.90	0.00	0.00	0	200.00
AU\$ / R	On 13/06/2016		Foreign Exchange Future	11.67570	11.67570		11.53040	11.53040		16.11	0.00	9,107,046.00	780	2,904.00
AU\$ / R	On 19/09/2016		Foreign Exchange Future	11.84850	11.84850		11.70280	11.70280		15.97	0.00	0.00	0	875.00
AU\$ / R	On 19/12/2016		Foreign Exchange Future	12.01800	12.01800		11.87250	11.87250		16.10	0.00	3,605,400.00	300	300.00
AU\$ / R	On 13/03/2017		Foreign Exchange Future	12.17640	12.17640		12.03250	12.03250		16.21	0.00	54,258,038.40	4,456	4,456.00
CAD/ R	On 14/03/2016		Foreign Exchange Future	11.54120	11.54120		11.49920	11.49920		13.36	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016		Foreign Exchange Future	11.74040	11.74040		11.69670	11.69670		16.78	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016		Foreign Exchange Future	11.96830	11.96830		11.92400	11.92400		16.31	0.00	0.00	0	0.00
CHF / R	On 14/03/2016		Foreign Exchange Future	15.49980	15.49980		15.36270	15.36270		21.56	0.00	103,740,161.40	6,693	693.00
CHF / R	On 13/06/2016		Foreign Exchange Future	15.82670	15.82670		15.68560	15.68560		20.01	0.00	210,716,683.80	13,314	6,657.00
CHF / R	On 19/09/2016		Foreign Exchange Future	16.20730	16.20730		16.06780	16.06780		20.35	0.00	0.00	0	0.00
CNH / R	On 14/03/2016		Foreign Exchange Future	2.35110	2.35110		2.34580	2.34580		21.84	0.00	0.00	0	0.00
CNH / R	On 13/06/2016		Foreign Exchange Future	2.37580	2.37580		2.36830	2.36830		20.05	0.00	0.00	0	22,550.00
CNH / R	On 19/09/2016		Foreign Exchange Future	2.40390	2.40390		2.39400	2.39400		19.94	0.00	0.00	0	0.00
DKK / R	On 14/03/2016		Foreign Exchange Future	2.27980	2.27980		2.26380	2.26380		28.17	0.00	0.00	0	0.00
DKK / R	On 13/06/2016		Foreign Exchange Future	2.32630	2.32630		2.30990	2.30990		22.25	0.00	0.00	0	40.00
DKK / R	On 19/09/2016		Foreign Exchange Future	2.38010	2.38010		2.36310	2.36310		21.97	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

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
EL28	On 04/08/2016	Bond Future	129.34112		129.34112		129.21331	129.21331			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 05/05/2016	Bond Future	10.66945		76.30938		10.73162	75.91860			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.75990		77.75262		10.82421	77.35430			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.84698		75.44555		10.91327	75.04067			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	10.83641		80.17218		10.89359	79.76717			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	494.42700		494.42700		492.49600	492.49600			0.00	0.00	0	477.00
GOVI	On 04/08/2016	GOVI	503.67800		503.67800		501.71000	501.71000			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	513.40300		513.40300		511.40400	511.40400			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	1.96540		1.96540		1.96880	1.96880		20.64	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.00020		2.00020		2.00330	2.00330		18.70	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.03820		2.03820		2.04140	2.04140		19.14	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.07410		2.07410		2.07730	2.07730		19.31	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	123.72295		123.72295		123.63140	123.63140			0.00	0.00	0	4,606.00
I2025	On 04/08/2016	Bond Future	124.82101		124.82101		124.72758	124.72758			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	102.97987		102.97987		102.98679	102.98679			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	128.87745		128.87745		128.88607	128.88607			0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future	129.91707		129.91707		129.92550	129.92550			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
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	127.63196		127.63196		127.64044	127.64044			0.00	0.00	0	12,766.00
I2046	On 04/08/2016	Bond Future	130.05633		130.05633		130.06485	130.06485			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future	137.55797		137.55797		135.94055	135.94055			0.00	0.00	0	14,916.00
I2050	On 04/08/2016	Bond Future	138.60226		138.60226		136.95379	136.95379			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	237.41000		237.41000		237.09400	237.09400			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future	241.87200		241.87200		241.54900	241.54900			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.56100		246.56100		246.23400	246.23400			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	643.55100		643.55100		642.90500	642.90500			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	655.49000		655.49000		654.83200	654.83200			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.06000		92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.18000		92.82000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.24000		92.76000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.37000		92.63000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.43000		92.57000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.52000		92.48000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.58000		92.42000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.81000		92.19000		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.94000		92.06000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.10000		91.90000		8.22000	91.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.18000		91.82000		8.31000	91.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.26000		91.74000		8.39000	91.61000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.15030		0.15030		0.15060	0.15060			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15020		0.15020		0.15070	0.15070			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14990		0.14990		0.15020	0.15020			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14970		0.14970		0.14980	0.14980			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07660		0.07660		0.07670	0.07670			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06880		0.06880		0.06860	0.06860			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06290		0.06290		0.06270	0.06270			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.05940		0.05940		0.05910	0.05910			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.26410		10.26410		10.16410	10.16410		19.68	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.39430		10.39430		10.29200	10.29200		12.67	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.54580		10.54580		10.44320	10.44320		15.02	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.69610		10.69610		10.59340	10.59340		15.67	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 14/03/2016	Foreign Exchange Future			1.37570		1.37570		1.38090	1.38090			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.39070		1.39070		1.39570	1.39570			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.40620		1.40620		1.41150	1.41150			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.41840		1.41840		1.42400	1.42400			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			1.11340		1.11340		1.10330	1.10330			0.00	0.00	0	50.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.11640		1.11640		1.10620	1.10620			0.00	1,710,324.80	1,532	1,634.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12040		1.12040		1.11020	1.11020			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12460		1.12460		1.11430	1.11430			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.13849		113.15244		9.20062	112.71131		11.74	0.00	2,376,201.24	21	56,445.00
R186	On 05/05/2016	Bond Future	8.75	Call	946.33000		0.94633		835.70000	0.83570	946.330	11.58	0.30	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	3,760.86000		3.76086		4,091.36000	4.09136	3,760.860	11.58	0.70	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	3,259.13000		3.25913		3,568.73000	3.56873	3,259.130	11.61	0.65	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,469.01000		2.46901		2,243.47000	2.24347	2,469.010	11.74	0.57	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	469.26000		0.46926		558.77000	0.55877	469.260	12.10	0.16	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	436.98000		0.43698		521.84000	0.52184	436.980	12.12	0.15	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	368.86000		0.36886		443.50000	0.44350	368.860	12.16	0.13	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.19851		109.98867		9.26318	109.53896		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			294.58614		294.58614		294.60687	294.60687			0.00	0.00	0	2,289.00
R197	On 04/08/2016	Bond Future			293.68582		293.68582		293.70662	293.70662			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			240.21601		240.21601		240.23189	240.23189		9.10	0.00	0.00	0	43,261.00
R202	On 04/08/2016	Bond Future			241.32854		241.32854		241.34439	241.34439		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			9.00629		95.19793		9.06361	94.92277		9.23	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.07214		96.99836		9.13239	96.71781		8.63	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.13595		94.92042		9.19899	94.63578		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			8.06803		101.46628		8.13053	101.38773		2.00	0.00	0.00	0	53,980.00
R203	On 04/08/2016	Bond Future			8.17191		103.38532		8.24970	103.30507		1.61	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.28036		101.18874		8.37994	101.10839		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

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
R2030	On 05/05/2016	Bond Future			9.53500		90.55902		9.59694	90.13071			0.00	90,559.02	1	17,365.00
R2030	On 04/08/2016	Bond Future			9.59917		88.26356		9.66329	87.82694			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			9.67431		89.44329		9.73620	88.99014		16.17	0.00	0.00	0	9,231.00
R2032	On 04/08/2016	Bond Future			9.73720		91.13505		9.80116	90.67305		15.45	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			9.79446		88.71747		9.86030	88.24796		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			9.76205		94.12870		9.82383	93.63432			0.00	0.00	0	4,141.00
R2035	On 04/08/2016	Bond Future			9.82194		95.90895		9.88571	95.40501			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			9.80934		90.79631		9.87117	90.30480		17.49	0.00	0.00	0	40,778.00
R2037	On 04/08/2016	Bond Future			9.87274		88.25480		9.93656	87.75382		17.55	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			9.92607		89.94176		9.99164	89.43240		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			8.44178		102.04981		8.51743	101.87675		3.81	0.00	0.00	0	33,129.00
R204	On 04/08/2016	Bond Future			8.54167		99.93888		8.62637	99.76234		3.48	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			8.63012		101.84876		8.72491	101.67026		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			9.87959		94.44602		9.94143	93.92336		17.99	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future			9.94350		91.72301		10.00732	91.19030		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			9.87815		91.74539		9.93485	91.26236		18.64	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future			9.93966		89.09655		9.99814	88.60426		18.73	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			9.99148		90.79958		10.05151	90.29912		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			9.87972		90.77528		9.93631	90.28476		19.16	0.00	0.00	0	63,582.00
R2048	On 04/08/2016	Bond Future			9.93585		92.49217		9.99418	91.99208		18.35	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			9.98954		89.82078		10.04943	89.31248		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			8.68378		97.85608		8.75294	97.64809		5.38	0.00	0.00	0	42,093.00
R207	On 05/05/2016	Bond Future	7.56	Call	34.59000		0.03459		27.92000	0.02792	34.590	5.19	0.04	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.77744		96.06250		8.85255	95.85038		5.04	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
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.82951		92.60849		8.89782	92.35560		7.14	0.00	0.00	0	45,179.00
R208	On 04/08/2016	Bond Future			8.90876		94.36005		8.98155	94.10218		6.56	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.98010		92.76024		9.05735	92.49875		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			9.69963		70.51106		9.76132	70.10205		18.57	0.00	39,768,237.84	564	32,951.00
R209	On 05/05/2016	Bond Future	8.25	Call	42.04000		0.04204		35.53000	0.03553	42.040	18.08	0.02	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	469.92000		0.46992		411.65000	0.41165	469.920	18.21	0.18	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.75481		71.84464		9.81832	71.42777		17.81	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,725.02000		2.72502		2,543.70000	2.54370	2,725.020	17.62	0.47	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,480.68000		6.48068		6,175.39000	6.17539	6,480.680	18.31	0.76	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.80475		70.06671		9.86992	69.64288		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			181.45075		181.45075		181.27483	181.27483			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.89766		184.89766		184.71803	184.71803			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			137.44906		137.44906		137.46156	137.46156			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.32178		138.32178		138.33433	138.33433			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			143.20564		143.20564		143.17716	143.17716			0.00	0.00	0	3,833.00
R212	On 04/08/2016	Bond Future			144.01806		144.01806		143.98884	143.98884			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			9.57019		81.21568		9.63194	80.80467		16.02	0.00	81,215.68	1	48,116.00
R213	On 04/08/2016	Bond Future			9.62668		82.75173		9.69043	82.33277		15.31	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.68077		80.78197		9.74636	80.35612		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

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
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			9.80316		70.68882		9.85969	70.30183		19.30	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future			9.85657		72.02576		9.91475	71.63133		18.50	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	560.60000		0.56060		513.12000	0.51312	560.600	18.02	0.14	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,767.60000		1.76760		1,646.63000	1.64663	1,767.600	18.16	0.34	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,996.07000		4.99607		4,750.72000	4.75072	4,996.070	18.76	0.66	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,388.38000		9.38838		9,054.29000	9.05429	9,388.380	19.38	0.87	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			9.90755		70.10474		9.96723	69.70373		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			27,139.51000		27,139.51000		27,029.23000	27,029.23000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			27,653.63000		27,653.63000		27,535.87000	27,535.87000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.09860		11.09860		11.04470	11.04470		18.36	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.27070		11.27070		11.21500	11.21500		17.21	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.46330		11.46330		11.40680	11.40680		16.89	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			5.30730		5.30730		5.28440	5.28440		18.76	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.26780		5.26780		5.24250	5.24250		15.54	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.23080		5.23080		5.20420	5.20420		15.97	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.33850		1.33850		1.33730	1.33730			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.28500		1.28500		1.27610	1.27610			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.22810		1.22810		1.21750	1.21750			0.00	0.00	0	0.00
Total for Derivatives :													10,720,254,396.78	673,781	4849380.00	
Grand Total:													10,720,254,396.78	673,781	4849380.00	