



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 23/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 26/10/2015	Any day expiry	13.59000	13.59000	14.92100	14.92100		10.60	0.00	0.00	0	0.00
\$ / R	14.92	Call	0.02210	0.00002	0.00000	0.00000	0.00000	0.022	29.41	0.00	2,984.20	1,000	0.00
\$ / R		On 28/10/2015	Any day expiry	13.59000	13.59000	13.44730	13.44730		14.85	0.00	0.00	0	350.00
\$ / R	10.80	Put	0.00300	0.00000	0.01020	0.00001	0.00001	0.003	47.79	0.00	0.00	0	300.00
\$ / R	11.15	Put	0.01430	0.00001	0.01620	0.00002	0.00002	0.014	45.23	0.00	0.00	0	250.00
\$ / R	13.44	Call	194.42130	0.19442	116.04520	0.11605	0.11605	194.421	16.23	0.72	0.00	0	8,000.00
\$ / R	13.56	Call	112.07460	0.11207	69.09090	0.06909	0.06909	112.075	15.20	0.55	0.00	0	250.00
\$ / R	16.98	Call	0.11960	0.00012	0.12710	0.00013	0.00013	0.120	57.30	0.00	0.00	0	300.00
\$ / R		On 30/10/2015	Any day expiry	13.59460	13.59460	13.45190	13.45190		16.33	0.00	0.00	0	0.00
\$ / R	13.87	Put	314.14090	0.31414	444.14590	0.44415	0.44415	314.141	17.62	0.79	0.00	0	13,360.00
\$ / R	14.00	Call	21.07620	0.02108	14.98820	0.01499	0.01499	21.076	18.24	0.13	0.00	0	13,360.00
\$ / R		On 05/11/2015	Any day expiry	13.60850	13.60850	13.46580	13.46580		15.76	0.00	0.00	0	0.00
\$ / R	12.72	Call	892.46570	0.89247	752.33630	0.75234	0.75234	892.466	18.03	0.98	0.00	0	300.00
\$ / R	13.00	Call	620.58060	0.62058	491.70460	0.49170	0.49170	620.581	16.22	0.93	0.00	0	300.00
\$ / R	13.45	Put	94.65260	0.09465	160.68620	0.16069	0.16069	94.653	15.87	0.34	0.00	0	300.00
\$ / R	13.70	Call	124.27750	0.12428	87.69440	0.08769	0.08769	124.278	16.15	0.42	0.00	0	300.00

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 05/11/2015	Any day expiry	13.70	Put	215.77750	0.21578	321.89440	0.32189	215.778	16.15	0.58	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.95	Call	56.75100	0.05675	40.96070	0.04096	56.751	17.13	0.23	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.62020	13.62020	13.47730	13.47730		15.66	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	17.82940	0.01783	39.15080	0.03915	17.829	15.34	0.08	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	34.75300	0.03475	68.38740	0.06839	34.753	15.41	0.14	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	119.00110	0.11900	88.63210	0.08863	119.001	16.44	0.36	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	36.43120	0.03643	28.68190	0.02868	36.431	18.08	0.13	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.63650	13.63650	13.49360	13.49360		15.82	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	541.35630	0.54136	436.54000	0.43654	541.356	15.49	0.82	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	392.31180	0.39231	307.03120	0.30703	392.312	15.62	0.71	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	359.00660	0.35901	278.91470	0.27891	359.007	15.65	0.67	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.63880	13.63880	13.49590	13.49590		15.89	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	530.82700	0.53083	428.37370	0.42837	530.827	15.56	0.81	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	398.52710	0.39853	313.48300	0.31348	398.527	15.68	0.70	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.64350	13.64350	13.50050	13.50050		16.00	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	61.65380	0.06165	100.40740	0.10041	61.654	15.63	0.19	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	304.14670	0.30415	405.79450	0.40579	304.147	16.34	0.56	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.65280	13.65280	13.50980	13.50980		15.89	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	244.66020	0.24466	196.29580	0.19630	244.660	15.99	0.49	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	141.20310	0.14120	114.01360	0.11401	141.203	17.02	0.32	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.65510	13.65510	13.51210	13.51210		15.94	0.00	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.14820	0.00015	0.25990	0.00026	0.148	24.18	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.31850	0.00032	0.51070	0.00051	0.319	22.47	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	13.70370	0.01370	23.46060	0.02346	13.704	15.95	0.05	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	28.04840	0.02805	46.18780	0.04619	28.048	15.53	0.09	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	35.86700	0.03587	60.27940	0.06028	35.867	15.37	0.11	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	675.44430	0.67544	564.22990	0.56423	675.444	15.41	0.85	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	50.34430	0.05034	82.12990	0.08213	50.344	15.41	0.15	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	511.59220	0.51159	417.50810	0.41751	511.592	15.59	0.75	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	504.35780	0.50436	411.15360	0.41115	504.358	15.60	0.75	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	99.25780	0.09926	149.05360	0.14905	99.258	15.60	0.25	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	448.51590	0.44852	362.49130	0.36249	448.516	15.66	0.70	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	123.41590	0.12342	180.39130	0.18039	123.416	15.66	0.30	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	383.99040	0.38399	307.13270	0.30713	383.990	15.75	0.65	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	263.59180	0.26359	212.41260	0.21241	263.592	15.94	0.51	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	230.37810	0.23038	185.63580	0.18564	230.378	16.21	0.47	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	187.39260	0.18739	151.24300	0.15124	187.393	16.60	0.40	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.44010	0.00044	0.22930	0.00023	0.440	26.98	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry			13.65740	13.65740	13.51440	13.51440		15.95	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry			13.68610	13.68610	13.54280	13.54280		16.32	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.69320	13.69320	13.54990	13.54990		16.46	0.00	796,177,420.80	58,144	602,312.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,744.01120	2.74401	2,601.00740	2.60101	2,744.011	21.98	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.81120	0.00081	1.10740	0.00111	0.811	21.98	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,694.09250	2.69409	2,551.11710	2.55112	2,694.093	21.77	1.00	0.00	0	1,177.00

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 11/12/2015	Foreign Exchange Future	11.20	Call	2,494.50820	2.49451	2,351.67930	2.35168	2,494.508	20.94	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,295.12400	2.29512	2,152.51090	2.15251	2,295.124	20.12	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	2.84050	0.00284	3.84880	0.00385	2.841	19.29	0.01	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	2.89660	0.00290	3.92470	0.00392	2.897	19.25	0.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	3.81580	0.00382	5.16630	0.00517	3.816	18.67	0.01	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	4.21280	0.00421	5.70260	0.00570	4.213	18.47	0.01	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	5.14030	0.00514	6.95610	0.00696	5.140	18.06	0.02	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	6.28040	0.00628	8.49750	0.00850	6.280	17.64	0.02	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,551.70340	1.55170	1,411.40530	1.41141	1,551.703	17.02	0.97	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	9.03840	0.00904	12.22890	0.01223	9.038	16.90	0.03	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,502.61400	1.50261	1,362.63780	1.36264	1,502.614	16.82	0.97	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,213.34600	1.21335	1,080.90260	1.08090	1,213.346	16.06	0.94	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	23.97590	0.02398	36.54640	0.03655	23.976	16.01	0.07	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,147.87120	1.14787	1,017.44610	1.01745	1,147.871	16.00	0.93	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,138.58370	1.13858	1,008.46840	1.00847	1,138.584	15.99	0.93	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,120.06150	1.12006	990.58260	0.99058	1,120.061	15.97	0.93	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	35.39420	0.03539	52.74350	0.05274	35.394	15.88	0.09	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	41.53140	0.04153	61.28440	0.06128	41.531	15.83	0.11	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	42.63580	0.04264	62.81070	0.06281	42.636	15.82	0.11	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	939.29630	0.93930	817.47410	0.81747	939.296	15.80	0.88	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	46.09630	0.04610	67.57410	0.06757	46.096	15.80	0.12	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	52.37890	0.05238	76.16800	0.07617	52.379	15.75	0.13	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	852.54830	0.85255	736.93150	0.73693	852.548	15.71	0.86	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	59.34830	0.05935	87.03150	0.08703	59.348	15.71	0.14	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	768.75290	0.76875	661.87740	0.66188	768.753	15.62	0.83	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	75.55290	0.07555	111.97740	0.11198	75.553	15.62	0.17	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	86.32350	0.08632	126.13490	0.12613	86.324	15.68	0.19	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	691.35230	0.69135	591.35880	0.59136	691.352	15.74	0.79	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	618.34250	0.61834	525.60700	0.52561	618.343	15.86	0.75	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	125.14250	0.12514	175.70700	0.17571	125.143	15.86	0.25	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	583.57560	0.58358	494.56580	0.49457	583.576	15.92	0.72	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	563.28800	0.56329	476.53480	0.47653	563.288	15.95	0.71	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	543.43650	0.54344	458.95130	0.45895	543.437	15.99	0.70	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.32	Call	536.91640	0.53692	453.19090	0.45319	536.916	16.00	0.69	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	178.13170	0.17813	240.74320	0.24074	178.132	16.05	0.33	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	498.83460	0.49883	419.66780	0.41967	498.835	16.07	0.66	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	486.53830	0.48654	408.88900	0.40889	486.538	16.10	0.65	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	462.54360	0.46254	387.92930	0.38793	462.544	16.15	0.64	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	428.05690	0.42806	357.96440	0.35796	428.057	16.22	0.61	0.00	0	14,350.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	234.85690	0.23486	308.06440	0.30806	234.857	16.22	0.39	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	416.96380	0.41696	348.36600	0.34837	416.964	16.24	0.60	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	379.71320	0.37971	317.63740	0.31764	379.713	16.33	0.56	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	374.59280	0.37459	313.58170	0.31358	374.593	16.34	0.56	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	281.39280	0.28139	363.68170	0.36368	281.393	16.34	0.44	0.00	0	10,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	291.29700		0.29130		375.70940	0.37571	291.297	16.36	0.45	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	296.32550		0.29633		381.79400	0.38179	296.325	16.38	0.46	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	301.40130		0.30140		387.92210	0.38792	301.401	16.39	0.46	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	306.52640		0.30653		394.09520	0.39410	306.526	16.40	0.47	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	344.90270		0.34490		290.21310	0.29021	344.903	16.41	0.53	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	322.19810		0.32220		412.88360	0.41288	322.198	16.44	0.48	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	317.67670		0.31768		268.44360	0.26844	317.677	16.52	0.50	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	344.47670		0.34448		438.54360	0.43854	344.477	16.52	0.50	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	392.71930		0.39272		491.86530	0.49187	392.719	16.76	0.54	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	274.76450		0.27476		232.42070	0.23242	274.765	16.84	0.45	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	246.93520		0.24694		209.15410	0.20915	246.935	17.08	0.41	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	463.73520		0.46374		569.25410	0.56925	463.735	17.08	0.59	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	218.76930		0.21877		185.66610	0.18567	218.769	17.35	0.38	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	532.63330		0.53263		643.32290	0.64332	532.633	17.38	0.63	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	204.46000		0.20446		173.75810	0.17376	204.460	17.50	0.36	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	612.72960		0.61273		728.44730	0.72845	612.730	17.70	0.67	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	166.74380		0.16674		142.40820	0.14241	166.744	17.94	0.30	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	157.89330		0.15789		135.05850	0.13506	157.893	18.06	0.29	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	149.51020		0.14951		128.34100	0.12834	149.510	18.18	0.28	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	132.23830		0.13224		114.69200	0.11469	132.238	18.44	0.25	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	111.59250		0.11159		97.71760	0.09772	111.593	18.88	0.21	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	918.39250		0.91839	1,047.81760	1.04782	918.393	18.88	0.79	0.00	0	201.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	86.63650		0.08664		76.83190	0.07683	86.636	19.59	0.17	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	81.41240		0.08141		72.43950	0.07244	81.412	19.76	0.16	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	72.87880		0.07288		65.24370	0.06524	72.879	20.08	0.15	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	62.29010		0.06229		56.16260	0.05616	62.290	20.53	0.13	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	60.10440		0.06010		54.26050	0.05426	60.104	20.64	0.12	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	42.24360		0.04224		38.86690	0.03887	42.244	21.66	0.09	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	36.87340		0.03687		34.20550	0.03421	36.873	22.06	0.08	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	31.25700		0.03126		29.29410	0.02929	31.257	22.57	0.07	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	24.51260		0.02451		23.33570	0.02334	24.513	23.34	0.05	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.71720		13.71720		13.57350	13.57350		16.44	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.95830		0.00096		1.30440	0.00130	0.958	21.64	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	1.84610		0.00185		2.50750	0.00251	1.846	20.37	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	216.69970		0.21670		188.01900	0.18802	216.700	17.73	0.34	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	14.52150		0.01452		13.65460	0.01365	14.522	31.94	0.02	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			13.73650		13.73650		13.59270	13.59270		16.52	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	269.51900		0.26952		342.79490	0.34279	269.519	16.16	0.39	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	316.58760		0.31659		275.58420	0.27558	316.588	17.00	0.44	0.00	0	100.00
\$ / R	On 13/01/2016	Any day expiry			13.77530		13.77530		13.63150	13.63150		16.40	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			13.81150		13.81150		13.66760	13.66760		16.41	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	17.19200		0.01719		22.46870	0.02247	17.192	17.29	0.03	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	968.58200		0.96858		862.24950	0.86225	968.582	15.36	0.80	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	862.01130		0.86201		768.68900	0.76869	862.011	15.32	0.76	0.00	0	3,600.00

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 27/01/2016	Any day expiry	13.50	Put	306.62040	0.30662	379.30690	0.37931	306.620	15.94	0.37	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	258.57640	0.25858	234.01570	0.23402	258.576	18.21	0.32	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	133.19150	0.13319	123.76550	0.12377	133.191	20.63	0.18	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			13.85040	13.85040	13.70610	13.70610		16.68	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	15.65790	0.01566	20.35630	0.02036	15.658	17.38	0.03	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	161.55350	0.16155	150.88410	0.15088	161.554	20.75	0.19	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.86740	13.86740	13.72300	13.72300		16.70	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	504.18360	0.50418	455.75120	0.45575	504.184	16.90	0.50	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.88200	13.88200	13.73740	13.73740		16.83	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	25.14070	0.02514	31.70020	0.03170	25.141	16.72	0.04	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	345.19110	0.34519	418.09470	0.41809	345.191	16.08	0.37	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	274.12920	0.27413	253.09810	0.25310	274.129	19.19	0.30	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	165.21810	0.16522	155.44850	0.15545	165.218	21.27	0.19	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			13.91840	13.91840	13.77360	13.77360		16.90	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.92570	13.92570	13.78080	13.78080		16.87	0.00	80,922,242.70	5,811	81,415.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	8.27590	0.00828	11.23410	0.01123	8.276	17.43	0.01	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	19.36590	0.01937	26.08350	0.02608	19.366	16.69	0.03	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	21.09250	0.02109	28.26390	0.02826	21.093	16.63	0.04	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	29.44500	0.02945	38.69350	0.03869	29.445	16.38	0.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	30.92150	0.03092	40.51990	0.04052	30.922	16.35	0.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	35.18550	0.03519	45.76900	0.04577	35.186	16.25	0.06	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	37.50440	0.03750	48.61070	0.04861	37.504	16.20	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	40.59050	0.04059	52.38020	0.05238	40.591	16.14	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	48.17260	0.04817	61.57930	0.06158	48.173	16.00	0.07	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	60.48040	0.06048	76.36810	0.07637	60.480	15.81	0.09	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,468.92010	1.46892	1,349.15310	1.34915	1,468.920	15.52	0.87	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	126.04560	0.12605	157.82720	0.15783	126.046	15.52	0.17	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,263.72680	1.26373	1,152.88310	1.15288	1,263.727	15.52	0.82	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	171.65750	0.17166	211.72580	0.21173	171.658	15.52	0.21	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	210.87370	0.21087	257.37270	0.25737	210.874	15.52	0.25	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	966.04210	0.96604	878.03700	0.87804	966.042	15.52	0.73	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	262.75110	0.26275	322.74800	0.32275	262.751	15.64	0.29	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	789.82560	0.78983	717.14250	0.71714	789.826	16.10	0.64	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	763.27030	0.76327	693.06600	0.69307	763.270	16.20	0.63	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	426.71330	0.42671	505.30470	0.50530	426.713	16.35	0.40	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	660.18550	0.66019	600.00440	0.60000	660.186	16.60	0.57	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	582.82400	0.58282	531.93210	0.53193	582.824	16.96	0.52	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	559.79380	0.55979	511.28260	0.51128	559.794	17.11	0.50	0.00	0	1,250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	486.50130	0.48650	445.67680	0.44568	486.501	17.61	0.45	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	455.31980	0.45532	417.80590	0.41781	455.320	17.85	0.43	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	402.01510	0.40202	370.20720	0.37021	402.015	18.30	0.38	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	379.26740	0.37927	350.15810	0.35016	379.267	18.52	0.37	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	353.86040	0.35386	327.42150	0.32742	353.860	18.79	0.34	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	343.00800	0.34301	317.69090	0.31769	343.008	18.92	0.33	0.00	0	31,070.00

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	15.03	Call	289.23580	0.28924	269.42900	0.26943	289.236	19.63	0.29	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	251.32820	0.25133	235.18480	0.23518	251.328	20.23	0.25	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	192.24780	0.19225	181.67870	0.18168	192.248	21.41	0.20	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	132.34710	0.13235	127.07580	0.12708	132.347	23.24	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	120.13960	0.12014	121.26080	0.12126	120.140	23.95	0.12	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	26.12750	0.02613	26.05650	0.02606	26.128	29.76	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.93050	13.93050	13.78560	13.78560		17.01	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	295.96400	0.29596	361.29560	0.36130	295.964	15.78	0.31	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	376.46810	0.37647	347.98220	0.34798	376.468	18.64	0.36	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			13.94760	13.94760	13.80250	13.80250		16.99	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	455.18520	0.45519	535.65450	0.53565	455.185	16.42	0.40	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	323.65370	0.32365	301.70560	0.30171	323.654	19.44	0.31	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			13.96210	13.96210	13.81690	13.81690		17.08	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	36.01620	0.03602	45.46240	0.04546	36.016	16.46	0.05	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	375.34700	0.37535	449.17310	0.44917	375.347	16.02	0.36	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	290.97590	0.29098	273.01750	0.27302	290.976	20.10	0.27	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	201.74190	0.20174	191.69010	0.19169	201.742	21.78	0.19	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.01070	14.01070	13.86510	13.86510		17.09	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	643.17730	0.64318	736.04020	0.73604	643.177	17.03	0.47	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	314.17370	0.31417	295.97090	0.29597	314.174	20.44	0.27	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.03020	14.03020	13.88440	13.88440		17.21	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	47.45290	0.04745	58.49510	0.05850	47.453	16.50	0.06	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	396.46440	0.39646	470.17140	0.47017	396.464	15.98	0.35	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	298.22240	0.29822	281.99560	0.28200	298.222	20.96	0.25	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	226.13210	0.22613	216.08470	0.21608	226.132	22.35	0.20	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			14.10750	14.10750	13.96110	13.96110		17.33	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	58.53300	0.05853	70.14180	0.07014	58.533	16.43	0.07	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	416.73130	0.41673	490.32100	0.49032	416.731	15.97	0.34	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	305.69240	0.30569	290.50850	0.29051	305.692	21.80	0.24	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	248.03840	0.24804	237.32180	0.23732	248.038	23.00	0.19	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.13250	14.13250	13.98580	13.98580		17.40	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	97.48920	0.09749	114.74210	0.11474	97.489	15.90	0.11	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	426.94260	0.42694	403.16020	0.40316	426.943	20.30	0.32	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.14000	14.14000	13.99320	13.99320		17.41	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.15000		14.15000	14.15000	14.00310	14.00310		17.40	0.00	0.00	0	31,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	96.00390	0.09600	112.67370	0.11267	96.004	15.93	0.11	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	219.23590	0.21924	262.46040	0.26246	219.236	15.35	0.21	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	244.72530	0.24473	291.02690	0.29103	244.725	15.43	0.23	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	308.09760	0.30810	361.36320	0.36136	308.098	15.59	0.27	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	424.06730	0.42407	497.62960	0.49763	424.067	15.90	0.33	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	438.43080	0.43843	513.16960	0.51317	438.431	15.97	0.34	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	550.75900	0.55076	518.05210	0.51805	550.759	19.12	0.39	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	328.82020	0.32882	312.48720	0.31249	328.820	21.90	0.24	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	295.90860	0.29591	282.05430	0.28205	295.909	22.52	0.22	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	16.81	Call	269.59370	0.26959	258.21960	0.25822	269.594	23.10	0.20	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	259.44240	0.25944	255.15470	0.25515	259.442	23.35	0.19	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	252.32600	0.25233	252.21050	0.25221	252.326	23.72	0.19	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	236.88070	0.23688	239.18730	0.23919	236.881	27.95	0.16	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.18750	14.18750	14.04020	14.04020		17.49	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	68.38790	0.06839	80.26450	0.08026	68.388	16.31	0.08	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	430.33660	0.43034	504.10800	0.50411	430.337	15.86	0.33	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	316.17820	0.31618	301.29530	0.30130	316.178	22.61	0.23	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	277.65570	0.27766	275.81780	0.27582	277.656	23.47	0.20	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.26010	14.26010	14.11210	14.11210		17.57	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	76.74620	0.07675	89.15000	0.08915	76.746	16.21	0.08	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	444.71640	0.44472	516.62020	0.51662	444.716	15.86	0.32	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	325.25480	0.32525	322.44700	0.32245	325.255	23.52	0.21	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	317.59740	0.31760	315.51380	0.31551	317.597	24.69	0.20	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.29930	14.29930	14.15090	14.15090		17.71	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	200.08260	0.20008	230.36490	0.23036	200.083	15.38	0.18	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	574.54030	0.57454	545.56720	0.54557	574.540	20.24	0.36	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.33850	14.33850	14.18970	14.18970		17.74	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	87.18690	0.08719	99.47700	0.09948	87.187	16.25	0.08	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	463.31290	0.46331	529.39120	0.52939	463.313	15.99	0.31	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	365.71940	0.36572	356.58650	0.35659	365.719	25.29	0.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	361.98300	0.36198	353.23510	0.35324	361.983	26.10	0.21	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.36720	14.36720	14.21820	14.21820		17.85	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	469.33430	0.46933	533.51720	0.53352	469.334	16.03	0.31	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	382.18320	0.38218	376.36890	0.37637	382.183	25.27	0.22	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	381.07870	0.38108	375.39770	0.37540	381.079	25.47	0.22	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.37240	14.37240	14.22330	14.22330		17.85	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	604.59040	0.60459	686.70520	0.68671	604.590	16.52	0.36	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	396.52070	0.39652	389.54260	0.38954	396.521	23.74	0.24	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.39070	14.39070	14.24150	14.24150		17.96	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.40120	14.40120	14.25180	14.25180		17.96	0.00	0.00	0	6,849.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	400.59450	0.40059	397.65430	0.39765	400.594	24.88	0.23	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.42470	14.42470	14.27510	14.27510		17.98	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	97.65970	0.09766	108.53320	0.10853	97.660	16.26	0.09	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	480.22700	0.48023	543.26240	0.54326	480.227	16.09	0.31	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	409.15900	0.40916	406.94430	0.40694	409.159	26.69	0.22	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	407.63490	0.40763	405.61660	0.40562	407.635	27.23	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.49790	14.49790	14.34750	14.34750		18.18	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	105.01420	0.10501	114.57420	0.11457	105.014	16.23	0.09	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	492.14500	0.49215	555.03280	0.55503	492.145	16.14	0.30	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	449.38610	0.44939	431.22050	0.43122	449.386	28.01	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	449.07710	0.44908	420.24050	0.42024	449.077	28.27	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.59550	14.59550	14.44620	14.44620		18.43	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	109.98160	0.10998	121.34120	0.12134	109.982	16.10	0.09	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	503.91000		0.50391	567.01980	0.56702	503.910	16.23	0.29	0.00	0	150.00	
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	438.05180		0.43805	408.70940	0.40871	438.052	28.08	0.21	0.00	0	400.00	
\$ / R	On 14/12/2016	Any day expiry			14.64300		14.64300	14.49400	14.49400		18.54	0.00	0.00	0	251.00	
\$ / R	On 19/12/2016	Foreign Exchange Future			14.65780		14.65780	14.50890	14.50890		18.55	0.00	0.00	0	510.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	116.92380		0.11692	127.39050	0.12739	116.924	16.19	0.09	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	510.23470		0.51023	568.86120	0.56886	510.235	16.28	0.29	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	400.30140		0.40030	382.89210	0.38289	400.301	27.25	0.19	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	393.02010		0.39302	375.92600	0.37593	393.020	27.25	0.19	0.00	0	250.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			14.90710		14.90710	14.76010	14.76010		19.01	0.00	0.00	0	0.00	
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.69320		13.69320	13.54990	13.54990		16.46	0.00	2,177,218.80	159	582.00	
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.92570		13.92570	13.78080	13.78080		16.87	0.00	1,295,090.10	93	130.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.15000		14.15000	14.00310	14.00310		17.40	0.00	0.00	0	129.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.40120		14.40120	14.25180	14.25180		17.96	0.00	0.00	0	0.00	
£ / R	On 11/12/2015	Foreign Exchange Future			21.00460		21.00460	20.86840	20.86840		15.48	0.00	53,372,688.60	2,541	35,706.00	
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	8.15320		0.00815	10.09550	0.01010	8.153	20.50	0.01	0.00	0	830.00	
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,653.10070		1.65310	1,532.45640	1.53246	1,653.101	16.06	0.92	0.00	0	700.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,123.07440		1.12307	1,025.58150	1.02558	1,123.074	15.18	0.82	0.00	0	500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	144.72140		0.14472	188.59880	0.18860	144.721	15.22	0.21	0.00	0	12,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	172.30580		0.17231	221.10430	0.22110	172.306	15.25	0.24	0.00	0	20,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	875.07720		0.87508	792.26970	0.79227	875.077	15.28	0.73	0.00	0	8,250.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	353.60520		0.35361	426.66290	0.42666	353.605	15.40	0.40	0.00	0	6,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	596.96140		0.59696	534.74190	0.53474	596.961	15.41	0.59	0.00	0	18,900.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	380.27440		0.38027	456.09670	0.45610	380.274	15.42	0.42	0.00	0	4,500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	590.65390		0.59065	688.56680	0.68857	590.654	15.78	0.55	0.00	0	3,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	341.85470		0.34185	308.89970	0.30890	341.855	16.01	0.40	0.00	0	4,500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	294.89470		0.29489	266.68460	0.26668	294.895	16.24	0.36	0.00	0	500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	213.63160		0.21363	193.69330	0.19369	213.632	16.73	0.28	0.00	0	10,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	47.24390		0.04724	45.67140	0.04567	47.244	18.50	0.08	0.00	0	10,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future			21.35400		21.35400	21.21660	21.21660		15.54	0.00	10,677,000.00	500	4,301.00	
£ / R	On 13/06/2016	Foreign Exchange Future			21.69260		21.69260	21.55180	21.55180		16.02	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry			22.03050		22.03050	21.88690	21.88690		16.38	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	877.26930		0.87727	959.48690	0.95949	877.269	15.46	0.37	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	528.22370		0.52822	523.67160	0.52367	528.224	20.63	0.23	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			22.07440		22.07440	21.93030	21.93030		16.36	0.00	0.00	0	0.00	
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11311		0.11311	0.11261	0.11261		16.60	0.00	0.00	0	8,134.00	
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11526		0.11526	0.11476	0.11476		16.11	0.00	0.00	0	198.00	
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11739		0.11739	0.11687	0.11687		16.44	0.00	0.00	0	0.00	
€ / R	On 26/10/2015	Any day expiry			14.98870		14.98870	15.01610	15.01610		12.16	0.00	0.00	0	0.00	
€ / R	On 26/10/2015	Any day expiry	14.92	Call	112.01610		0.11202	159.04840	0.15905	112.016	13.41	0.65	9,691,189.50	1,000	0.00	
€ / R	On 26/10/2015	Any day expiry	14.92	Put	43.31610		0.04332	62.94840	0.06295	43.316	13.41	0.35	0.00	0	1,000.00	



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 11/12/2015	Foreign Exchange Future			15.11250		15.11250		15.13810	15.13810		16.66	0.00	83,330,325.00	5,514	79,989.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	5.63500		0.00564		5.77970	0.00578	5.635	18.74	0.02	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	26.55270		0.02655		26.57990	0.02658	26.553	16.14	0.07	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	30.47550		0.03048		30.39990	0.03040	30.476	16.14	0.07	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	42.94330		0.04294		42.49650	0.04250	42.943	16.14	0.10	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	81.85050		0.08185		80.05300	0.08005	81.851	16.14	0.17	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	331.05830		0.33106		322.43770	0.32244	331.058	16.62	0.46	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	157.24070		0.15724		167.37170	0.16737	157.241	18.02	0.27	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	62.90760		0.06291		68.84860	0.06885	62.908	19.81	0.12	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.16500		15.16500		15.19050	15.19050		16.62	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	510.90070		0.51090		497.90470	0.49790	510.901	16.91	0.53	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	246.57450		0.24657		256.86210	0.25686	246.575	17.67	0.34	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.25260		15.25260		15.27880	15.27880		16.41	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	713.93410		0.71393		731.24300	0.73124	713.934	15.97	0.64	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	673.99750		0.67400		690.57600	0.69058	673.998	16.04	0.62	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.40070		15.40070		15.42630	15.42630		16.65	0.00	31,910,250.40	2,072	28,433.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	36.33440		0.03633		37.10630	0.03711	36.334	16.76	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	44.10750		0.04411		44.83870	0.04484	44.108	16.53	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	98.22410		0.09822		98.20750	0.09821	98.224	15.49	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	128.16750		0.12817		127.03490	0.12703	128.168	15.51	0.16	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	268.10460		0.26810		261.31680	0.26132	268.105	15.58	0.28	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	885.80880		0.88581		901.96860	0.90197	885.809	15.94	0.65	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	412.02460		0.41202		402.09200	0.40209	412.025	16.02	0.37	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	622.50770		0.62251		609.21200	0.60921	622.508	16.61	0.47	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	449.36690		0.44937		459.69200	0.45969	449.367	17.63	0.40	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	435.16550		0.43517		445.36050	0.44536	435.166	17.71	0.39	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	395.32120		0.39532		405.13810	0.40514	395.321	17.98	0.36	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	360.09070		0.36009		369.70270	0.36970	360.091	18.27	0.33	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.68410		15.68410		15.70830	15.70830		17.01	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	211.24830		0.21125		208.66970	0.20867	211.248	15.19	0.19	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	750.00090		0.75000		756.98040	0.75698	750.001	17.45	0.48	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.00830		16.00830		16.03030	16.03030		17.28	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.32950		16.32950		16.35260	16.35260		17.74	0.00	32,659,000.00	2,000	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.49773		100.49773		100.41947	100.41947			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.70242		99.70242		99.67919	99.67919			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.60647		99.60647		99.53614	99.53614			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.92865		98.92865		98.77073	98.77073			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 05/11/2015	Index Future			468.03500		468.03500		467.93400	467.93400			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			475.74500		475.74500		475.65100	475.65100			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			547.95800		547.95800		548.58000	548.58000			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			556.98500		556.98500		557.62700	557.62700			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			498.99000		498.99000		499.87900	499.87900			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			507.21000		507.21000		508.12300	508.12300			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			516.13700		516.13700		517.06500	517.06500			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.87340		9.87340		9.75870	9.75870		11.23	0.00	62,202,420.00	6,300	14,163.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	16.35510		0.01636		27.46720	0.02747	16.355	11.91	0.08	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	334.82370		0.33482		255.33230	0.25533	334.824	11.45	0.76	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	63.41890		0.06342		46.39060	0.04639	63.419	12.41	0.24	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.99610		9.99610		9.88030	9.88030		12.39	0.00	3,558,611.60	356	4,978.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.11830		10.11830		10.00130	10.00130		13.51	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.25900		10.25900		10.14050	10.14050		14.48	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.40380		10.40380		10.33280	10.33280		11.91	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.57550		10.57550		10.50350	10.50350		13.76	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.03850		14.03850		13.97000	13.97000		16.91	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.33390		14.33390		14.26270	14.26270		17.05	0.00	0.00	0	1,653.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.13600		2.13600		2.11300	2.11300		15.87	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.15750		2.15750		2.13320	2.13320		16.21	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.02740		2.02740		2.03020	2.03020		20.24	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.06780		2.06780		2.07040	2.07040		19.48	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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

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
ES33	On 05/11/2015	Bond Future		9.94382	80.90704		9.90972	81.14574			0.00	0.00	0	6,561.00
ES33	On 04/02/2016	Bond Future		10.03841	82.23988		10.00298	82.48392			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		10.12074	79.89764		10.08415	80.14611			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 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI		496.32700	496.32700		497.04100	497.04100			0.00	9,926,540.00	2	448.00
GOVI	On 04/02/2016	GOVI		504.50400	504.50400		505.23800	505.23800			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI		513.38200	513.38200		514.13000	514.13000			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future		123.90913	123.90913		123.88385	123.88385			0.00	0.00	0	625.00
I2025	On 04/02/2016	Bond Future		124.74053	124.74053		124.71692	124.71692			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 05/11/2015	Bond Future		102.87396	102.87396		102.85239	102.85239			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future		104.57729	104.57729		104.55709	104.55709			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		105.43865	105.43865		105.41799	105.41799			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future		127.84839	127.84839		127.82156	127.82156			0.00	0.00	0	7,309.00
I2038	On 04/02/2016	Bond Future		128.59259	128.59259		128.56750	128.56750			0.00	0.00	0	745.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future		127.87139	127.87139		127.84437	127.84437			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future		129.98860	129.98860		129.96341	129.96341			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 05/11/2015	Bond Future		135.03674	135.03674		135.97973	135.97973			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future		135.74360	135.74360		136.70490	136.70490			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 05/11/2015	Index Future		234.01800	234.01800		234.10200	234.10200			0.00	0.00	0	915.00
IGOV	On 04/02/2016	Index Future		237.89300	237.89300		237.98200	237.98200			0.00	0.00	0	138.00
IGOV	On 05/05/2016	Index Future		242.09900	242.09900		242.18900	242.18900			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		634.94100	634.94100		635.13800	635.13800			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		645.73300	645.73300		645.93500	645.93500			0.00	0.00	0	161.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.37000	93.63000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.39000	93.61000		6.40000	93.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.42000	93.58000		6.45000	93.55000			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
JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	6.50000	93.50000		6.53000	93.47000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.59000	93.41000		6.57000	93.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016		Jibar Tradeable Future	6.63000	93.37000		6.57000	93.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.80000	93.20000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.01000	92.99000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.16000	92.84000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.33000	92.67000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.50000	92.50000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.68000	92.32000		7.68000	92.32000			0.00	0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.13280	0.13280		0.13180	0.13180			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.13270	0.13270		0.13110	0.13110			0.00	0.00	0	0.00
KES / R	On 13/06/2016		Foreign Exchange Future	0.13150	0.13150		0.13090	0.13090			0.00	0.00	0	0.00
KES / R	On 19/09/2016		Foreign Exchange Future	0.13090	0.13090		0.13000	0.13000			0.00	0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.06730	0.06730		0.06710	0.06710			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.06420	0.06420		0.06410	0.06410			0.00	0.00	0	0.00
NGN / R	On 13/06/2016		Foreign Exchange Future	0.06160	0.06160		0.06120	0.06120			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.22360	9.22360		9.16670	9.16670		11.09	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	9.32060	9.32060		9.26300	9.26300		12.54	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016		Foreign Exchange Future	9.41590	9.41590		9.35790	9.35790		13.71	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.10370	1.10370		1.11720	1.11720			0.00	11,037.00	10	30.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.10590	1.10590		1.11940	1.11940			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016		Foreign Exchange Future	1.10840	1.10840		1.12180	1.12180			0.00	0.00	0	0.00
R186	On 05/11/2015		Bond Future	8.38983	119.11528		8.36544	119.30716		9.03	0.00	15,604,101.68	131	32,887.00
R186	On 05/11/2015	7.73	Call	2.72000	0.00272		5.09000	0.00509	2.720	8.85	0.00	0.00	0	169.00
R186	On 05/11/2015	7.75	Call	3.53000	0.00353		6.46000	0.00646	3.530	8.86	0.01	0.00	0	1,200.00
R186	On 05/11/2015	7.86	Call	13.26000	0.01326		21.69000	0.02169	13.260	8.90	0.02	0.00	0	674.00
R186	On 05/11/2015	8.00	Call	55.39000	0.05539		80.18000	0.08018	55.390	8.94	0.06	0.00	0	200.00
R186	On 05/11/2015	8.22	Put	1,656.85000	1.65685		1,543.70000	1.54370	1,656.850	9.02	0.74	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	1,483.37000	1.48337		1,379.52000	1.37952	1,483.370	9.03	0.70	0.00	0	8,650.00
R186	On 05/11/2015	8.35	Put	981.20000	0.98120		908.51000	0.90851	981.200	9.07	0.56	0.00	0	9,430.00
R186	On 05/11/2015	8.35	Call	667.63000	0.66763		786.82000	0.78682	667.630	9.07	0.44	0.00	0	843.00
R186	On 05/11/2015	8.45	Call	1,073.42000	1.07342		1,220.25000	1.22025	1,073.420	9.12	0.59	0.00	0	200.00
R186	On 05/11/2015	8.45	Put	601.92000	0.60192		556.87000	0.55687	601.920	9.12	0.41	0.00	0	6,308.00
R186	On 05/11/2015	8.50	Call	1,318.60000	1.31860		1,476.80000	1.47680	1,318.600	9.14	0.67	0.00	0	650.00
R186	On 05/11/2015	8.50	Put	457.30000	0.45730		423.62000	0.42362	457.300	9.14	0.33	0.00	0	4,666.00
R186	On 05/11/2015	8.55	Put	340.11000	0.34011		315.88000	0.31588	340.110	9.16	0.27	0.00	0	4,667.00
R186	On 05/11/2015	8.75	Put	83.24000	0.08324		79.30000	0.07930	83.240	9.25	0.09	0.00	0	10,200.00
R186	On 05/11/2015	8.85	Put	35.93000	0.03593		35.01000	0.03501	35.930	9.30	0.04	0.00	0	2,283.00
R186	On 05/11/2015	9.00	Put	8.56000	0.00856		8.74000	0.00874	8.560	9.37	0.01	0.00	0	2,600.00

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 04/02/2016	Bond Future			8.45268		115.78020		8.42710	115.97721		9.07	0.00	11,578,020.00	100	6,127.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,291.23000		1.29123		1,236.25000	1.23625	1,291.230	9.18	0.34	0.00	0	6,695.00
R186	On 05/05/2016	Bond Future			8.50154		117.81904		8.47496	118.01963		8.94	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.55121		114.63328		8.52356	114.83763		9.07	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 05/11/2015	Bond Future			296.29892		296.29892		296.23827	296.23827			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			294.85080		294.85080		294.79431	294.79431			0.00	884,552.40	3	3.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future			242.75778		242.75778		242.70734	242.70734			0.00	4,126,882.26	17	52,260.00
R202	On 04/02/2016	Bond Future			243.40238		243.40238		243.35504	243.35504			0.00	0.00	0	1,640.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/11/2015	Bond Future			8.10580		99.56903		8.11167	99.53752		7.17	0.00	0.00	0	14,015.00
R2023	On 04/02/2016	Bond Future			8.17642		101.20931		8.18224	101.17901		6.66	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.22269		99.06298		8.22878	99.03218		6.94	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 05/11/2015	Bond Future			7.03687		103.32047		7.05312	103.29239		1.79	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.10325		105.02257		7.12105	104.99582		1.12	0.00	0.00	0	19.00
R203	On 05/05/2016	Bond Future			7.09341		102.70236		7.11466	102.67519		1.39	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future			8.81973		95.62511		8.79034	95.85016			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.88432		93.19392		8.85374	93.42438			0.00	0.00	0	400.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.90459		95.32066		8.87519	95.56182			0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future			8.96840		96.89093		8.93787	97.13778			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			9.02131		94.44012		8.98983	94.69132			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 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future			9.08943		96.83096		9.05499	97.13932			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future			9.15230		94.16926		9.11665	94.48430			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			9.20619		95.82837		9.16949	96.14903			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

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
R204	On 05/11/2015	Bond Future			7.40681		104.71330		7.42294	104.66874		3.11	0.00	0.00	0	24,731.00
R204	On 04/02/2016	Bond Future			7.47785		102.40219		7.49486	102.35869		2.53	0.00	0.00	0	28.00
R204	On 05/05/2016	Bond Future			7.51319		104.20534		7.53198	104.16114		2.72	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
R2044	On 05/11/2015	Bond Future			9.14901		98.38907		9.11455	98.72479			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			9.20913		95.62780		9.17349	95.97078			0.00	0.00	0	1,110.00
R2044	On 05/05/2016	Bond Future			9.26072		97.31265		9.22408	97.66163			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 05/11/2015	Bond Future			9.12915		97.77200		9.09471	98.11701			0.00	0.00	0	49,160.00
R2048	On 04/02/2016	Bond Future			9.19048		99.38269		9.15485	99.73519			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.23781		96.69740		9.20120	97.05615			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 05/11/2015	Bond Future			7.69141		100.75646		7.70241	100.71812		4.38	0.00	0.00	0	40,817.00
R207	On 05/11/2015	Bond Future	7.43	Call	55.17000		0.05517		56.72000	0.05672	55.170	4.31	0.13	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	97.39000		0.09739		98.32000	0.09832	97.390	4.33	0.21	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.76451		98.77495		7.77579	98.73774		3.77	0.00	0.00	0	21.00
R207	On 04/02/2016	Bond Future	7.27	Call	217.22000		0.21722		212.38000	0.21238	217.220	3.67	0.20	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	423.93000		0.42393		415.10000	0.41510	423.930	3.72	0.33	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.81567		100.51456		7.82782	100.47674		3.93	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	789.37000		0.78937		777.31000	0.77731	789.370	3.89	0.40	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.86861		98.67561		7.88171	98.63733		3.77	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			7.88588		95.83598		7.88168	95.85360		5.64	0.00	0.00	0	39,545.00
R208	On 05/11/2015	Bond Future	8.48	Put	3.43000		0.00343		4.36000	0.00436	3.430	5.87	0.01	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.95580		97.41477		7.95094	97.43434		4.98	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.00499		95.72875		7.99981	95.74875		5.27	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 05/11/2015	Bond Future			9.00871		75.14501		8.97423	75.40138		14.54	0.00	7,514,501.00	100	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	24.97000		0.02497		41.59000	0.04159	24.970	14.41	0.03	0.00	0	900.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 05/11/2015	Bond Future	9.00	Put	865.85000		0.86585		773.56000	0.77356	865.850	14.72	0.51	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	232.80000		0.23280		206.84000	0.20684	232.800	14.89	0.20	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.06662		76.38299		9.03101	76.64483		14.36	0.00	7,638,299.00	100	500.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,075.90000		1.07590		1,014.30000	1.01430	1,075.900	14.70	0.28	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.11486		74.57868		9.07826	74.84519		14.64	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 05/11/2015	Bond Future			181.42516		181.42516		181.38789	181.38789			0.00	0.00	0	2,889.00
R210	On 04/02/2016	Bond Future			184.42903		184.42903		184.39434	184.39434			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 05/11/2015	Bond Future			136.36582		136.36582		136.33991	136.33991			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.92979		136.92979		136.90582	136.90582			0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future			142.33516		142.33516		142.30609	142.30609			0.00	0.00	0	1,928.00
R212	On 04/02/2016	Bond Future			142.83262		142.83262		142.80553	142.80553			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 05/11/2015	Bond Future			8.87489		85.82233		8.84048	86.07599		12.43	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.94087		87.23615		8.90517	87.49549		12.17	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future			8.99071		85.22399		8.95393	85.48791		12.44	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future			9.06389		75.97302		9.02942	76.24271		15.26	0.00	0.00	0	16,945.00
R214	On 04/02/2016	Bond Future			9.12329		77.22460		9.08768	77.50004		15.11	0.00	0.00	0	5,303.00
R214	On 05/05/2016	Bond Future			9.16880		75.28962		9.13225	75.56987		15.40	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 11/12/2015	Foreign Exchange Future			23,946.20000		23,946.20000		23,825.87000	23,825.87000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.79910		9.79910		9.70540	9.70540		12.43	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			9.93870		9.93870		9.84540	9.84540		13.44	0.00	0.00	0	720.00

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
TRY / R	On 11/12/2015		Foreign Exchange Future	4.66140	4.66140	4.65030	4.65030		11.56	0.00	0.00	0	0.00
TRY / R	On 14/03/2016		Foreign Exchange Future	4.62000	4.62000	4.60810	4.60810		14.54	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015		Foreign Exchange Future	1.10560	1.10560	1.09130	1.09130			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.07550	1.07550	1.06150	1.06150			0.00	0.00	0	1.00
<b>Total for Derivatives :</b>											<b>1,225,260,375.04</b>	<b>85,953</b>	<b>4,045,016.00</b>
<b>Grand Total:</b>											<b>1,225,260,375.04</b>	<b>85,953</b>	<b>4,045,016.00</b>