



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: 26/10/2015

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
Derivatives													
\$ / R	On 26/10/2015	Any day expiry	13.58730	13.58730		13.59000	13.59000		18.19	0.00	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	13.59750	13.59750		13.59000	13.59000		17.78	0.00	81,867.00	6	350.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.00090	0.00000	0.00300	0.00000	0.001	71.51	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.00620	0.00001	0.01430	0.00001	0.006	68.35	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.44	Call	182.44150	0.18244	194.42130	0.19442	182.442	20.11	0.79	0	8,000.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	93.90350	0.09390	112.07460	0.11207	93.904	18.36	0.58	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.05450	0.00005	0.11960	0.00012	0.055	85.55	0.00	0	300.00
\$ / R	On 30/10/2015	Any day expiry	13.59980		13.59980	13.59980	13.59460	13.59460		17.57	0.00	0	0.00
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	295.76870	0.29577	314.14090	0.31414	295.769	19.65	0.83	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	12.43300	0.01243	21.07620	0.02108	12.433	20.65	0.09	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry	13.61380		13.61380	13.60850	13.60850		16.63	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	896.36450	0.89636	892.46570	0.89247	896.364	19.34	0.98	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	622.75540	0.62276	620.58060	0.62058	622.755	17.44	0.95	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.45	Put	82.44750	0.08245	94.65260	0.09465	82.448	16.83	0.33	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	114.33860	0.11434	124.27750	0.12428	114.339	17.03	0.42	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	200.53860	0.20054	215.77750	0.21578	200.539	17.03	0.58	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	13.95	Call	48.07990	0.04808	56.75100	0.05675	48.080	18.05	0.21	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.62540	13.62540	13.62020	13.62020		16.36	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	14.16180	0.01416	17.82940	0.01783	14.162	15.99	0.07	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	29.14880	0.02915	34.75300	0.03475	29.149	16.08	0.13	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	111.61040	0.11161	119.00110	0.11900	111.610	17.11	0.36	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	30.58080	0.03058	36.43120	0.03643	30.581	18.68	0.12	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.64160	13.64160	13.63650	13.63650		16.47	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	542.74090	0.54274	541.35630	0.54136	542.741	16.18	0.83	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	391.86090	0.39186	392.31180	0.39231	391.861	16.30	0.71	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	358.10520	0.35811	359.00660	0.35901	358.105	16.32	0.68	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.64400	13.64400	13.63880	13.63880		16.54	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	532.39180	0.53239	530.82700	0.53083	532.392	16.26	0.81	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	398.54790	0.39855	398.52710	0.39853	398.548	16.36	0.71	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.64860	13.64860	13.64350	13.64350		16.66	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	58.71850	0.05872	61.65380	0.06165	58.719	16.33	0.18	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	297.07110	0.29707	304.14670	0.30415	297.071	16.99	0.56	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.65790	13.65790	13.65280	13.65280		16.51	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	244.38310	0.24438	244.66020	0.24466	244.383	16.61	0.50	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	139.29130	0.13929	141.20310	0.14120	139.291	17.62	0.32	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.66020	13.66020	13.65510	13.65510		16.57	0.00	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.07920	0.00008	0.14820	0.00015	0.079	24.25	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.18430	0.00018	0.31850	0.00032	0.184	22.56	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	12.49820	0.01250	13.70370	0.01370	12.498	16.48	0.05	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	26.66000	0.02666	28.04840	0.02805	26.660	16.14	0.09	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	34.49040	0.03449	35.86700	0.03587	34.490	16.02	0.11	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	678.84710	0.67885	675.44430	0.67544	678.847	16.05	0.85	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	48.64710	0.04865	50.34430	0.05034	48.647	16.05	0.15	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	513.97710	0.51398	511.59220	0.51159	513.977	16.23	0.76	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	506.69050	0.50669	504.35780	0.50436	506.691	16.24	0.75	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	96.49050	0.09649	99.25780	0.09926	96.490	16.24	0.25	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	450.42630	0.45043	448.51590	0.44852	450.426	16.30	0.71	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	120.22630	0.12023	123.41590	0.12342	120.226	16.30	0.29	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	385.37010	0.38537	383.99040	0.38399	385.370	16.39	0.65	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	263.89530	0.26390	263.59180	0.26359	263.895	16.57	0.52	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	230.15380	0.23015	230.37810	0.23038	230.154	16.83	0.47	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	186.47670	0.18648	187.39260	0.18739	186.477	17.22	0.40	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.21850	0.00022	0.44010	0.00044	0.219	26.69	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry			13.66250	13.66250	13.65740	13.65740		16.54	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry			13.69110	13.69110	13.68610	13.68610		16.71	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.69840	13.69840	13.69320	13.69320		16.81	0.00	672,221,583.20	49,073	604,569.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,748.90350	2.74890	2,744.01120	2.74401	2,748.903	21.72	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.50350	0.00050	0.81120	0.00081	0.504	21.72	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,698.96360	2.69896	2,694.09250	2.69409	2,698.964	21.54	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,499.28400	2.49928	2,494.50820	2.49451	2,499.284	20.79	1.00	0.00	0	39,222.00

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	11.40	Call	2,299.78670	2.29979	2,295.12400	2.29512	2,299.787	20.05	1.00	0.00	0	1,197.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	2.17630	0.00218	2.84050	0.00284	2.176	19.31	0.01	0.00	0	800.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	2.22590	0.00223	2.89660	0.00290	2.226	19.27	0.01	0.00	0	580.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	3.05310	0.00305	3.81580	0.00382	3.053	18.76	0.01	0.00	0	20,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	3.41820	0.00342	4.21280	0.00421	3.418	18.57	0.01	0.00	0	1,100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	4.28520	0.00429	5.14030	0.00514	4.285	18.20	0.01	0.00	0	8,210.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	5.37320	0.00537	6.28040	0.00628	5.373	17.83	0.02	0.00	0	121,600.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,555.94650	1.55595	1,551.70340	1.55170	1,555.946	17.27	0.98	0.00	0	1,650.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	8.07750	0.00808	9.03840	0.00904	8.078	17.16	0.03	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,506.85170	1.50685	1,502.61400	1.50261	1,506.852	17.09	0.97	0.00	0	1,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,217.26120	1.21726	1,213.34600	1.21335	1,217.261	16.40	0.95	0.00	0	500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	22.52510	0.02253	23.97590	0.02398	22.525	16.34	0.06	0.00	0	2,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,151.59130	1.15159	1,147.87120	1.14787	1,151.591	16.33	0.93	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,142.27430	1.14227	1,138.58370	1.13858	1,142.274	16.32	0.93	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,123.69260	1.12369	1,120.06150	1.12006	1,123.693	16.31	0.93	0.00	0	30,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	33.50630	0.03351	35.39420	0.03539	33.506	16.22	0.09	0.00	0	5,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	39.43660	0.03944	41.53140	0.04153	39.437	16.16	0.10	0.00	0	402.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	40.50510	0.04051	42.63580	0.04264	40.505	16.15	0.11	0.00	0	12,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	942.25740	0.94226	939.29630	0.93930	942.257	16.13	0.89	0.00	0	17,883.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	43.85740	0.04386	46.09630	0.04610	43.857	16.13	0.11	0.00	0	50,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	49.95430	0.04995	52.37890	0.05238	49.954	16.08	0.13	0.00	0	8,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	855.13090	0.85513	852.54830	0.85255	855.131	16.04	0.86	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	56.73090	0.05673	59.34830	0.05935	56.731	16.04	0.14	0.00	0	100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	770.93640	0.77094	768.75290	0.76875	770.936	15.95	0.83	0.00	0	1,197.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	72.53640	0.07254	75.55290	0.07555	72.536	15.95	0.17	0.00	0	54,500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	83.06530	0.08307	86.32350	0.08632	83.065	16.01	0.19	0.00	0	20,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	693.05100	0.69305	691.35230	0.69135	693.051	16.07	0.79	0.00	0	13,241.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	619.55660	0.61956	618.34250	0.61834	619.557	16.19	0.75	0.00	0	677.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	121.15660	0.12116	125.14250	0.12514	121.157	16.19	0.25	0.00	0	60.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	584.55320	0.58455	583.57560	0.58358	584.553	16.26	0.73	0.00	0	201.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	564.12520	0.56413	563.28800	0.56329	564.125	16.29	0.71	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	544.13730	0.54414	543.43650	0.54344	544.137	16.33	0.70	0.00	0	5,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.32	Call	537.57180	0.53757	536.91640	0.53692	537.572	16.34	0.70	0.00	0	300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	173.40830	0.17341	178.13170	0.17813	173.408	16.39	0.32	0.00	0	1,260.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	499.22560	0.49923	498.83460	0.49883	499.226	16.42	0.67	0.00	0	12,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	486.84350	0.48684	486.53830	0.48654	486.843	16.44	0.66	0.00	0	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	462.68360	0.46268	462.54360	0.46254	462.684	16.49	0.64	0.00	0	39,222.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	427.96110	0.42796	428.05690	0.42806	427.961	16.57	0.61	0.00	0	14,350.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	229.56110	0.22956	234.85690	0.23486	229.561	16.57	0.39	0.00	0	200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	416.79050	0.41679	416.96380	0.41696	416.791	16.59	0.60	0.00	0	5,200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	379.29460	0.37929	379.71320	0.37971	379.295	16.68	0.57	0.00	0	12,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	374.13870	0.37414	374.59280	0.37459	374.139	16.69	0.56	0.00	0	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	275.73870	0.27574	281.39280	0.28139	275.739	16.69	0.44	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	285.57930	0.28558	291.29700	0.29130	285.579	16.71	0.45	0.00	0	4,000.00	

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	13.63	Put	290.57570		0.29058		296.32550	0.29633	290.576	16.73	0.45	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	295.62020		0.29562		301.40130	0.30140	295.620	16.74	0.46	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	300.71630		0.30072		306.52640	0.30653	300.716	16.75	0.46	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	344.26030		0.34426		344.90270	0.34490	344.260	16.76	0.53	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	316.29870		0.31630		322.19810	0.32220	316.299	16.79	0.48	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	316.80560		0.31681		317.67670	0.31768	316.806	16.87	0.50	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	338.40560		0.33841		344.47670	0.34448	338.406	16.87	0.50	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	386.20690		0.38621		392.71930	0.39272	386.207	17.10	0.54	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	273.29780		0.27330		274.76450	0.27476	273.298	17.19	0.45	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	245.08940		0.24509		246.93520	0.24694	245.089	17.42	0.41	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	456.68940		0.45669		463.73520	0.46374	456.689	17.42	0.59	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	216.55120		0.21655		218.76930	0.21877	216.551	17.68	0.38	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	525.17810		0.52518		532.63330	0.53263	525.178	17.71	0.63	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	202.06210		0.20206		204.46000	0.20446	202.062	17.82	0.36	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	604.90930		0.60491		612.72960	0.61273	604.909	18.03	0.67	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	163.91250		0.16391		166.74380	0.16674	163.913	18.26	0.30	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	154.97280		0.15497		157.89330	0.15789	154.973	18.37	0.29	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	146.51090		0.14651		149.51020	0.14951	146.511	18.49	0.27	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	129.09660		0.12910		132.23830	0.13224	129.097	18.75	0.25	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	108.32960		0.10833		111.59250	0.11159	108.330	19.18	0.21	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	909.92960		0.90993		918.39250	0.91839	909.930	19.18	0.79	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	83.32930		0.08333		86.63650	0.08664	83.329	19.87	0.17	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	78.11510		0.07812		81.41240	0.08141	78.115	20.05	0.16	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	69.61550		0.06962		72.87880	0.07288	69.616	20.36	0.14	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	59.10490		0.05910		62.29010	0.06229	59.105	20.81	0.12	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	56.94090		0.05694		60.10440	0.06010	56.941	20.91	0.12	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	39.55130		0.03955		42.24360	0.04224	39.551	21.94	0.08	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	34.37410		0.03437		36.87340	0.03687	34.374	22.35	0.07	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	28.98240		0.02898		31.25700	0.03126	28.982	22.86	0.06	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	22.54730		0.02255		24.51260	0.02451	22.547	23.64	0.05	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.72250		13.72250		13.71720	13.71720		16.69	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.58390		0.00058		0.95830	0.00096	0.584	21.22	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	1.26430		0.00126		1.84610	0.00185	1.264	20.10	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	213.57590		0.21358		216.69970	0.21670	213.576	17.94	0.34	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	13.89980		0.01390		14.52150	0.01452	13.900	32.53	0.02	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			13.74200		13.74200		13.73650	13.73650		16.76	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	264.25340		0.26425		269.51900	0.26952	264.253	16.39	0.38	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	315.14170		0.31514		316.58760	0.31659	315.142	17.22	0.44	0.00	0	100.00
\$ / R	On 13/01/2016	Any day expiry			13.78080		13.78080		13.77530	13.77530		16.76	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			13.81700		13.81700		13.81150	13.81150		16.64	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	14.47400		0.01447		17.19200	0.01719	14.474	17.07	0.03	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	971.90100		0.97190		968.58200	0.96858	971.901	15.55	0.80	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	865.65060		0.86565		862.01130	0.86201	865.651	15.54	0.76	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	303.80000		0.30380		306.62040	0.30662	303.800	16.16	0.37	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	256.47850	0.25648	258.57640	0.25858	256.478	18.35	0.32	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	128.74480	0.12874	133.19150	0.13319	128.745	20.66	0.17	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			13.85620	13.85620	13.85040	13.85040		16.87	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	12.54300	0.01254	15.65790	0.01566	12.543	16.99	0.03	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	156.82990	0.15683	161.55350	0.16155	156.830	20.75	0.19	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.87320	13.87320	13.86740	13.86740		16.88	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	505.53050	0.50553	504.18360	0.50418	505.531	17.07	0.50	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.88790	13.88790	13.88200	13.88200		16.99	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	22.39870	0.02240	25.14070	0.02514	22.399	16.57	0.04	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	341.99300	0.34199	345.19110	0.34519	341.993	16.24	0.36	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	270.85730	0.27086	274.12920	0.27413	270.857	19.24	0.29	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	160.06020	0.16006	165.21810	0.16522	160.060	21.24	0.18	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			13.92440	13.92440	13.91840	13.91840		17.04	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.93170	13.93170	13.92570	13.92570		17.11	0.00	17,024,537.40	1,222	81,890.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	8.44090	0.00844	8.27590	0.00828	8.441	17.70	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	19.13930	0.01914	19.36590	0.01937	19.139	16.87	0.03	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	20.79710	0.02080	21.09250	0.02109	20.797	16.80	0.03	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	28.79490	0.02879	29.44500	0.02945	28.795	16.52	0.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	30.20590	0.03021	30.92150	0.03092	30.206	16.47	0.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	34.27600	0.03428	35.18550	0.03519	34.276	16.36	0.06	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	36.48780	0.03649	37.50440	0.03750	36.488	16.30	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	39.43120	0.03943	40.59050	0.04059	39.431	16.23	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	46.65470	0.04665	48.17260	0.04817	46.655	16.08	0.07	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	58.37240	0.05837	60.48040	0.06048	58.372	15.87	0.09	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,470.18040	1.47018	1,468.92010	1.46892	1,470.180	15.46	0.87	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	121.75100	0.12175	126.04560	0.12605	121.751	15.53	0.16	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,265.65410	1.26565	1,263.72680	1.26373	1,265.654	15.55	0.82	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	168.31600	0.16832	171.65750	0.17166	168.316	15.60	0.21	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	208.50580	0.20851	210.87370	0.21087	208.506	15.65	0.25	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	970.41040	0.97041	966.04210	0.96604	970.410	15.69	0.73	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	258.69190	0.25869	262.75110	0.26275	258.692	15.73	0.29	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	791.62810	0.79163	789.82560	0.78983	791.628	16.21	0.64	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	765.06360	0.76506	763.27030	0.76327	765.064	16.31	0.63	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	422.50310	0.42250	426.71330	0.42671	422.503	16.47	0.40	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	661.99740	0.66200	660.18550	0.66019	661.997	16.73	0.57	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	584.05900	0.58406	582.82400	0.58282	584.059	17.09	0.52	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	560.61100	0.56061	559.79380	0.55979	560.611	17.23	0.50	0.00	0	1,250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	486.25980	0.48626	486.50130	0.48650	486.260	17.71	0.45	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	454.60760	0.45461	455.31980	0.45532	454.608	17.94	0.43	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	400.47510	0.40048	402.01510	0.40202	400.475	18.38	0.38	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	377.36460	0.37736	379.26740	0.37927	377.365	18.59	0.37	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	351.28300	0.35128	353.86040	0.35386	351.283	18.85	0.34	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	340.19900	0.34020	343.00800	0.34301	340.199	18.97	0.33	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	285.26370	0.28526	289.23580	0.28924	285.264	19.64	0.29	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 14/03/2016	Foreign Exchange Future	15.27	Call	246.55340		0.24655	251.32820	0.25133	246.553	20.22	0.25	0.00	0	38,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	186.64790		0.18665	192.24780	0.19225	186.648	21.35	0.19	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	126.14420		0.12614	132.34710	0.13235	126.144	23.11	0.13	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	112.06340		0.11206	120.13960	0.12014	112.063	23.70	0.12	0.00	0	35,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	24.19440		0.02419	26.12750	0.02613	24.194	29.69	0.03	0.00	0	1,500.00	
\$ / R	On 16/03/2016	Any day expiry			13.93660		13.93660	13.93050	13.93050		17.14	0.00	0.00	0	0.00	
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	292.96580		0.29297	295.96400	0.29596	292.966	15.91	0.31	0.00	0	17,991.00	
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	374.21700		0.37422	376.46810	0.37647	374.217	18.70	0.36	0.00	0	17,991.00	
\$ / R	On 23/03/2016	Any day expiry			13.95370		13.95370	13.94760	13.94760		17.11	0.00	0.00	0	0.00	
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	451.23120		0.45123	455.18520	0.45519	451.231	16.54	0.40	0.00	0	19,744.00	
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	320.03010		0.32003	323.65370	0.32365	320.030	19.46	0.31	0.00	0	19,744.00	
\$ / R	On 29/03/2016	Any day expiry			13.96830		13.96830	13.96210	13.96210		17.09	0.00	0.00	0	0.00	
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	33.88280		0.03388	36.01620	0.03602	33.883	16.44	0.05	0.00	0	250.00	
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	372.64270		0.37264	375.34700	0.37535	372.643	16.16	0.35	0.00	0	150.00	
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	286.35070		0.28635	290.97590	0.29098	286.351	20.08	0.27	0.00	0	250.00	
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	195.71000		0.19571	201.74190	0.20174	195.710	21.70	0.19	0.00	0	150.00	
\$ / R	On 18/04/2016	Any day expiry			14.01700		14.01700	14.01070	14.01070		17.19	0.00	0.00	0	0.00	
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	638.30870		0.63831	643.17730	0.64318	638.309	17.12	0.47	0.00	0	17,896.00	
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	309.09360		0.30909	314.17370	0.31417	309.094	20.41	0.27	0.00	0	17,896.00	
\$ / R	On 26/04/2016	Any day expiry			14.03650		14.03650	14.03020	14.03020		17.30	0.00	0.00	0	0.00	
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	44.06100		0.04406	47.45290	0.04745	44.061	16.38	0.06	0.00	0	250.00	
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	392.71550		0.39272	396.46440	0.39646	392.716	16.07	0.34	0.00	0	150.00	
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	292.43480		0.29243	298.22240	0.29822	292.435	20.90	0.25	0.00	0	250.00	
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	219.19610		0.21920	226.13210	0.22613	219.196	22.23	0.19	0.00	0	150.00	
\$ / R	On 27/05/2016	Any day expiry			14.11440		14.11440	14.10750	14.10750		17.41	0.00	0.00	0	0.00	
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	54.50900		0.05451	58.53300	0.05853	54.509	16.29	0.07	0.00	0	250.00	
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	414.56250		0.41456	416.73130	0.41673	414.563	16.09	0.34	0.00	0	150.00	
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	297.04430		0.29704	305.69240	0.30569	297.044	21.64	0.23	0.00	0	250.00	
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	238.23000		0.23823	248.03840	0.24804	238.230	22.78	0.19	0.00	0	150.00	
\$ / R	On 06/06/2016	Any day expiry			14.13960		14.13960	14.13250	14.13250		17.48	0.00	0.00	0	0.00	
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	93.37120		0.09337	97.48920	0.09749	93.371	15.84	0.11	0.00	0	1,000.00	
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	420.03690		0.42004	426.94260	0.42694	420.037	20.20	0.32	0.00	0	1,000.00	
\$ / R	On 09/06/2016	Any day expiry			14.14710		14.14710	14.14000	14.14000		17.49	0.00	0.00	0	264.00	
\$ / R	On 13/06/2016	Foreign Exchange Future			14.15720		14.15720	14.15000	14.15000		17.48	0.00	0.00	0	31,726.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	91.96110		0.09196	96.00390	0.09600	91.961	15.87	0.10	0.00	0	330.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	216.79710		0.21680	219.23590	0.21924	216.797	15.43	0.21	0.00	0	6,600.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	242.47930		0.24248	244.72530	0.24473	242.479	15.51	0.23	0.00	0	750.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	306.38870		0.30639	308.09760	0.30810	306.389	15.69	0.27	0.00	0	700.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	422.92280		0.42292	424.06730	0.42407	422.923	16.04	0.33	0.00	0	545.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	437.11770		0.43712	438.43080	0.43843	437.118	16.10	0.34	0.00	0	36,230.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	546.77070		0.54677	550.75900	0.55076	546.771	19.08	0.39	0.00	0	330.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	318.72150		0.31872	328.82020	0.32882	318.722	21.70	0.24	0.00	0	750.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	285.03720		0.28504	295.90860	0.29591	285.037	22.29	0.22	0.00	0	36,230.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	258.12670		0.25813	269.59370	0.26959	258.127	22.84	0.20	0.00	0	2,310.00	

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	16.93	Call	247.75510		0.24776	259.44240	0.25944	247.755	23.07	0.19	0.00	0	700.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	240.21230		0.24021	252.32600	0.25233	240.212	23.42	0.18	0.00	0	545.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	219.62050		0.21962	236.88070	0.23688	219.620	27.44	0.15	0.00	0	6,600.00	
\$ / R	On 28/06/2016	Any day expiry			14.19490		14.19490	14.18750	14.18750		17.56	0.00	0.00	0	0.00	
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	64.18740		0.06419	68.38790	0.06839	64.187	16.18	0.07	0.00	0	250.00	
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	430.20890		0.43021	430.33660	0.43034	430.209	16.01	0.33	0.00	0	150.00	
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	303.85000		0.30385	316.17820	0.31618	303.850	22.35	0.22	0.00	0	250.00	
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	264.34520		0.26435	277.65570	0.27766	264.345	23.15	0.19	0.00	0	150.00	
\$ / R	On 27/07/2016	Any day expiry			14.26790		14.26790	14.26010	14.26010		17.63	0.00	0.00	0	0.00	
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	72.37630		0.07238	76.74620	0.07675	72.376	16.09	0.08	0.00	0	250.00	
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	445.62540		0.44563	444.71640	0.44472	445.625	16.02	0.32	0.00	0	150.00	
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	308.91950		0.30892	325.25480	0.32525	308.920	23.15	0.21	0.00	0	250.00	
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	299.12220		0.29912	317.59740	0.31760	299.122	24.24	0.20	0.00	0	150.00	
\$ / R	On 11/08/2016	Any day expiry			14.30710		14.30710	14.29930	14.29930		17.77	0.00	0.00	0	0.00	
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	197.68360		0.19768	200.08260	0.20008	197.684	15.43	0.17	0.00	0	2,000.00	
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	566.60960		0.56661	574.54030	0.57454	566.610	20.12	0.36	0.00	0	2,000.00	
\$ / R	On 26/08/2016	Any day expiry			14.34640		14.34640	14.33850	14.33850		17.91	0.00	0.00	0	0.00	
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	80.22480		0.08022	87.18690	0.08719	80.225	16.01	0.08	0.00	0	250.00	
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	464.01100		0.46401	463.31290	0.46331	464.011	16.14	0.31	0.00	0	150.00	
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	344.73810		0.34474	365.71940	0.36572	344.738	24.82	0.21	0.00	0	250.00	
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	339.49070		0.33949	361.98300	0.36198	339.491	25.58	0.20	0.00	0	150.00	
\$ / R	On 06/09/2016	Any day expiry			14.37520		14.37520	14.36720	14.36720		18.01	0.00	0.00	0	0.00	
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	469.21950		0.46922	469.33430	0.46933	469.219	16.16	0.31	0.00	0	10,000.00	
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	358.92780		0.35893	382.18320	0.38218	358.928	24.75	0.21	0.00	0	10,000.00	
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	357.45620		0.35746	381.07870	0.38108	357.456	24.94	0.21	0.00	0	10,000.00	
\$ / R	On 08/09/2016	Any day expiry			14.38050		14.38050	14.37240	14.37240		18.02	0.00	0.00	0	0.00	
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	602.79770		0.60280	604.59040	0.60459	602.798	16.62	0.36	0.00	0	50,000.00	
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	376.23850		0.37624	396.52070	0.39652	376.238	23.31	0.23	0.00	0	50,000.00	
\$ / R	On 15/09/2016	Any day expiry			14.39880		14.39880	14.39070	14.39070		18.03	0.00	0.00	0	259.00	
\$ / R	On 19/09/2016	Foreign Exchange Future			14.40930		14.40930	14.40120	14.40120		18.03	0.00	0.00	0	6,849.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	369.55130		0.36955	0.00000	0.00000	369.551	15.80	0.26	1,528,208.74	405	405.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	391.42840		0.39143	0.00000	0.00000	391.428	23.93	0.23	2,679,719.47	810	405.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	385.47800		0.38548	400.59450	0.40059	385.478	24.58	0.22	0.00	0	10,000.00	
\$ / R	On 28/09/2016	Any day expiry			14.43290		14.43290	14.42470	14.42470		18.14	0.00	0.00	0	0.00	
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	87.87070		0.08787	97.65970	0.09766	87.871	15.91	0.08	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	478.57310		0.47857	480.22700	0.48023	478.573	16.18	0.31	0.00	0	150.00	
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	387.92670		0.38793	409.15900	0.40916	387.927	26.24	0.21	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	385.41000		0.38541	407.63490	0.40763	385.410	26.75	0.21	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry			14.50630		14.50630	14.49790	14.49790		18.25	0.00	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	93.27430		0.09327	105.01420	0.10501	93.274	15.81	0.08	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	487.91660		0.48792	492.14500	0.49215	487.917	16.17	0.30	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	432.38330		0.43238	449.38610	0.44939	432.383	27.68	0.21	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	431.65370		0.43165	449.07710	0.44908	431.654	27.93	0.21	0.00	0	150.00	
\$ / R	On 28/11/2016	Any day expiry			14.60270		14.60270	14.59550	14.59550		18.50	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
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	98.83120	0.09883	109.98160	0.10998	98.831	15.73	0.08	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	500.34610	0.50035	503.91000	0.50391	500.346	16.27	0.29	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	422.31010	0.42231	438.05180	0.43805	422.310	27.79	0.20	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.64980	14.64980	14.64300	14.64300		18.61	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.66450	14.66450	14.65780	14.65780		18.62	0.00	0.00	0	510.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	106.48580	0.10649	116.92380	0.11692	106.486	15.85	0.09	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	507.18540	0.50719	510.23470	0.51023	507.185	16.32	0.29	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	386.93270	0.38693	400.30140	0.40030	386.933	27.01	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	379.76620	0.37977	393.02010	0.39302	379.766	27.01	0.19	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.91160	14.91160	14.90710	14.90710		19.07	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.69840	13.69840	13.69320	13.69320		16.81	0.00	1,205,459.20	88	580.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.93170	13.93170	13.92570	13.92570		17.11	0.00	69,658.50	5	135.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.15720	14.15720	14.15000	14.15000		17.48	0.00	0.00	0	129.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.40930	14.40930	14.40120	14.40120		18.03	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.03580	21.03580	21.00460	21.00460		15.99	0.00	13,673,270.00	650	35,606.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	7.93450	0.00793	8.15320	0.00815	7.935	21.24	0.01	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,682.35650	1.68236	1,653.10070	1.65310	1,682.356	16.63	0.92	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,149.38280	1.14938	1,123.07440	1.12307	1,149.383	15.70	0.82	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	138.86910	0.13887	144.72140	0.14472	138.869	15.73	0.20	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	165.48950	0.16549	172.30580	0.17231	165.490	15.76	0.23	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	898.52070	0.89852	875.07720	0.87508	898.521	15.79	0.74	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	341.37790	0.34138	353.60520	0.35361	341.378	15.90	0.39	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	615.70520	0.61571	596.96140	0.59696	615.705	15.91	0.60	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	367.36440	0.36736	380.27440	0.38027	367.364	15.92	0.41	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	571.30580	0.57131	590.65390	0.59065	571.306	16.21	0.54	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	352.03530	0.35204	341.85470	0.34185	352.035	16.44	0.41	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	303.53330	0.30353	294.89470	0.29489	303.533	16.66	0.37	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	219.47120	0.21947	213.63160	0.21363	219.471	17.15	0.28	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	47.53510	0.04754	47.24390	0.04724	47.535	18.89	0.08	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.38690	21.38690	21.35400	21.35400		15.70	0.00	427,738.00	20	4,301.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.72720	21.72720	21.69260	21.69260		16.07	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			22.06670	22.06670	22.03050	22.03050		16.33	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	854.41150	0.85441	877.26930	0.87727	854.411	15.41	0.36	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	532.39570	0.53240	528.22370	0.52822	532.396	20.66	0.23	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.11050	22.11050	22.07440	22.07440		16.36	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11332	0.11332	0.11311	0.11311		17.27	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11548	0.11548	0.11526	0.11526		16.00	0.00	0.00	0	198.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11763	0.11763	0.11739	0.11739		16.25	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry			14.98480	14.98480	14.98870	14.98870		16.36	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.12930	15.12930	15.11250	15.11250		17.18	0.00	17,625,634.50	1,165	80,004.00

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	13.05	Put	5.40860		0.00541		5.63500	0.00564	5.409	19.36	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	28.99640		0.02900		26.55270	0.02655	28.996	17.17	0.07	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	32.78300		0.03278		30.47550	0.03048	32.783	17.13	0.08	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	44.63890		0.04464		42.94330	0.04294	44.639	17.02	0.10	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	80.83040		0.08083		81.85050	0.08185	80.830	16.79	0.16	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	322.59950		0.32260		331.05830	0.33106	322.600	17.11	0.45	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	158.75830		0.15876		157.24070	0.15724	158.758	18.43	0.27	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	62.51300		0.06251		62.90760	0.06291	62.513	20.22	0.12	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.18220		15.18220		15.16500	15.16500		17.09	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	501.28750		0.50129		510.90070	0.51090	501.288	17.28	0.53	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	251.16810		0.25117		246.57450	0.24657	251.168	18.03	0.34	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.27020		15.27020		15.25260	15.25260		16.80	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	731.26550		0.73127		713.93410	0.71393	731.266	16.44	0.65	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	690.64250		0.69064		673.99750	0.67400	690.643	16.50	0.63	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.41910		15.41910		15.40070	15.40070		16.82	0.00	8,788,887.00	570	28,363.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	33.30760		0.03331		36.33440	0.03633	33.308	16.73	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	41.44150		0.04144		44.10750	0.04411	41.441	16.57	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	99.86050		0.09986		98.22410	0.09822	99.860	15.86	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	129.30620		0.12931		128.16750	0.12817	129.306	15.85	0.16	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	266.12470		0.26612		268.10460	0.26810	266.125	15.84	0.27	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	899.76160		0.89976		885.80880	0.88581	899.762	16.16	0.65	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	407.03580		0.40704		412.02460	0.41202	407.036	16.24	0.36	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	613.62500		0.61362		622.50770	0.62251	613.625	16.78	0.47	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	454.48070		0.45448		449.36690	0.44937	454.481	17.75	0.40	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	439.94530		0.43995		435.16550	0.43517	439.945	17.84	0.39	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	399.13750		0.39914		395.32120	0.39532	399.138	18.09	0.36	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	363.21590		0.36322		360.09070	0.36009	363.216	18.38	0.33	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.70380		15.70380		15.68410	15.68410		16.96	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	207.76350		0.20776		211.24830	0.21125	207.763	15.29	0.19	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	750.88490		0.75088		750.00090	0.75000	750.885	17.39	0.48	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.02970		16.02970		16.00830	16.00830		17.28	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.34970		16.34970		16.32950	16.32950		17.85	0.00	0.00	0	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.34030		100.34030		100.49773	100.49773			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.69451		99.69451		99.70242	99.70242			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.60858		99.60858		99.60647	99.60647			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.82586		98.82586		98.92865	98.92865			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			468.81500		468.81500		468.03500	468.03500			0.00	0.00	0	3.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 04/02/2016	Index Future			476.53300		476.53300		475.74500	475.74500			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			549.53200		549.53200		547.95800	547.95800			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			558.57800		558.57800		556.98500	556.98500			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			500.61600		500.61600		498.99000	498.99000			0.00	410,505,120.00	82	377.00
ALBI	On 04/02/2016	Index Future			508.85700		508.85700		507.21000	507.21000			0.00	417,262,740.00	82	228.00
ALBI	On 05/05/2016	Index Future			517.80000		517.80000		516.13700	516.13700			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.92080		9.92080		9.87340	9.87340		12.50	0.00	4,960,400.00	500	14,163.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	17.43420		0.01743		16.35510	0.01636	17.434	13.23	0.08	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	380.98350		0.38098		334.82370	0.33482	380.983	12.73	0.77	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	82.85110		0.08285		63.41890	0.06342	82.851	13.40	0.29	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.04450		10.04450		9.99610	9.99610		12.70	0.00	0.00	0	4,978.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.16740		10.16740		10.11830	10.11830		13.64	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.30930		10.30930		10.25900	10.25900		14.54	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.41180		10.41180		10.40380	10.40380		11.90	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.58420		10.58420		10.57550	10.57550		13.90	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.98040		13.98040		14.03850	14.03850		17.83	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.27510		14.27510		14.33390	14.33390		17.48	0.00	0.00	0	1,653.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.13760		2.13760		2.13600	2.13600		16.32	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.15900		2.15900		2.15750	2.15750		16.27	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.02910		2.02910		2.02740	2.02740		20.10	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.06990		2.06990		2.06780	2.06780		19.29	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
ES33	On 05/11/2015	Bond Future			9.89759		81.23091		9.94382	80.90704			0.00	0.00	0	6,561.00

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 04/02/2016	Bond Future		9.99072	82.56863		10.03841	82.23988			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		10.07170	80.23092		10.12074	79.89764			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		497.82100	497.82100		496.32700	496.32700			0.00	14,934,630.00	3	451.00
GOVI	On 04/02/2016	GOVI		506.01600	506.01600		504.50400	504.50400			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI		514.90900	514.90900		513.38200	513.38200			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future		123.93410	123.93410		123.90913	123.90913			0.00	0.00	0	625.00
I2025	On 04/02/2016	Bond Future		124.76528	124.76528		124.74053	124.74053			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		102.89539	102.89539		102.87396	102.87396			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future		104.59854	104.59854		104.57729	104.57729			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		105.45841	105.45841		105.43865	105.43865			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future		127.87522	127.87522		127.84839	127.84839			0.00	0.00	0	7,309.00
I2038	On 04/02/2016	Bond Future		128.61903	128.61903		128.59259	128.59259			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		127.61933	127.61933		127.87139	127.87139			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future		129.73172	129.73172		129.98860	129.98860			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		135.06507	135.06507		135.03674	135.03674			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future		135.77209	135.77209		135.74360	135.74360			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		234.15100	234.15100		234.01800	234.01800			0.00	0.00	0	915.00
IGOV	On 04/02/2016	Index Future		238.02500	238.02500		237.89300	237.89300			0.00	0.00	0	138.00
IGOV	On 05/05/2016	Index Future		242.22700	242.22700		242.09900	242.09900			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		635.06000	635.06000		634.94100	634.94100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		645.85000	645.85000		645.73300	645.73300			0.00	0.00	0	161.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.31000	93.69000		6.37000	93.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.34000	93.66000		6.39000	93.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.40000	93.60000		6.42000	93.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.45000	93.55000		6.50000	93.50000			0.00	0.00	0	2,000.00

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
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.53000	93.47000		6.59000	93.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016		Jibar Tradeable Future	6.57000	93.43000		6.63000	93.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.82000	93.18000		6.80000	93.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.05000	92.95000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.22000	92.78000		7.16000	92.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.40000	92.60000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.56000	92.44000		7.50000	92.50000			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		0.13280	0.13280			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.13270	0.13270		0.13270	0.13270			0.00	0.00	0	0.00
KES / R	On 13/06/2016		Foreign Exchange Future	0.13150	0.13150		0.13150	0.13150			0.00	0.00	0	0.00
KES / R	On 19/09/2016		Foreign Exchange Future	0.13090	0.13090		0.13090	0.13090			0.00	0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.06740	0.06740		0.06730	0.06730			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.06440	0.06440		0.06420	0.06420			0.00	0.00	0	0.00
NGN / R	On 13/06/2016		Foreign Exchange Future	0.06160	0.06160		0.06160	0.06160			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.26120	9.26120		9.22360	9.22360		11.22	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	9.35900	9.35900		9.32060	9.32060		12.71	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016		Foreign Exchange Future	9.45510	9.45510		9.41590	9.41590		13.87	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.10450	1.10450		1.10370	1.10370			0.00	0.00	0	30.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.10680	1.10680		1.10590	1.10590			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016		Foreign Exchange Future	1.10920	1.10920		1.10840	1.10840			0.00	0.00	0	0.00
R186	On 05/11/2015		Bond Future	8.34388	119.47713		8.38983	119.11528		9.03	0.00	1,911,634.08	16	32,887.00
R186	On 05/11/2015	7.73	Call	1.40000	0.00140		2.72000	0.00272	1.400	8.85	0.00	0.00	0	169.00
R186	On 05/11/2015	7.75	Call	1.92000	0.00192		3.53000	0.00353	1.920	8.86	0.00	0.00	0	1,200.00
R186	On 05/11/2015	7.86	Call	9.11000	0.00911		13.26000	0.01326	9.110	8.90	0.01	0.00	0	674.00
R186	On 05/11/2015	8.00	Call	47.57000	0.04757		55.39000	0.05539	47.570	8.94	0.06	0.00	0	200.00
R186	On 05/11/2015	8.22	Put	1,311.20000	1.31120		1,656.85000	1.65685	1,311.200	9.02	0.71	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	1,147.50000	1.14750		1,483.37000	1.48337	1,147.500	9.03	0.66	0.00	0	8,650.00
R186	On 05/11/2015	8.35	Put	691.86000	0.69186		981.20000	0.98120	691.860	9.07	0.49	0.00	0	9,430.00
R186	On 05/11/2015	8.35	Call	740.14000	0.74014		667.63000	0.66763	740.140	9.07	0.51	0.00	0	843.00
R186	On 05/11/2015	8.45	Call	1,209.26000	1.20926		1,073.42000	1.07342	1,209.260	9.12	0.68	0.00	0	200.00
R186	On 05/11/2015	8.45	Put	375.91000	0.37591		601.92000	0.60192	375.910	9.12	0.32	0.00	0	6,308.00
R186	On 05/11/2015	8.50	Call	1,488.81000	1.48881		1,318.60000	1.31860	1,488.810	9.14	0.75	0.00	0	650.00
R186	On 05/11/2015	8.50	Put	265.66000	0.26566		457.30000	0.45730	265.660	9.14	0.25	0.00	0	4,666.00
R186	On 05/11/2015	8.55	Put	182.31000	0.18231		340.11000	0.34011	182.310	9.16	0.18	0.00	0	4,667.00
R186	On 05/11/2015	8.75	Put	29.75000	0.02975		83.24000	0.08324	29.750	9.25	0.04	0.00	0	10,200.00
R186	On 05/11/2015	8.85	Put	9.97000	0.00997		35.93000	0.03593	9.970	9.30	0.02	0.00	0	2,283.00
R186	On 05/11/2015	9.00	Put	1.53000	0.00153		8.56000	0.00856	1.530	9.37	0.00	0.00	0	2,600.00
R186	On 04/02/2016		Bond Future	8.40505	116.14741		8.45268	115.78020		9.07	0.00	0.00	0	6,127.00

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	8.75	Put	1,143.30000	1.14330	1,291.23000	1.29123	1,143.300	9.18	0.31	0.00	0	6,695.00
R186	On 05/05/2016	Bond Future			8.45232	118.19086	8.50154	117.81904		8.94	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.50042	115.00903	8.55121	114.63328		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			296.45810	296.45810	296.29892	296.29892			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			295.01090	295.01090	294.85080	294.85080			0.00	0.00	0	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			242.80790	242.80790	242.75778	242.75778			0.00	0.00	0	52,260.00
R202	On 04/02/2016	Bond Future			243.45174	243.45174	243.40238	243.40238			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			8.06980	99.76252	8.10580	99.56903		7.17	0.00	108,242,334.20	1,085	13,160.00
R2023	On 04/02/2016	Bond Future			8.13878	101.40553	8.17642	101.20931		6.66	0.00	110,025,000.05	1,085	1,085.00
R2023	On 05/05/2016	Bond Future			8.18358	99.26104	8.22269	99.06298		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			6.98512	103.40997	7.03687	103.32047		1.79	0.00	482,304,100.08	4,664	15,930.00
R203	On 04/02/2016	Bond Future			7.04310	105.11302	7.10325	105.02257		1.12	0.00	490,247,125.28	4,664	4,683.00
R203	On 05/05/2016	Bond Future			7.02279	102.79275	7.09341	102.70236		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			8.76880	96.01558	8.81973	95.62511			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.83179	93.59030	8.88432	93.19392			0.00	0.00	0	1,170.00
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			8.85869	95.69756	8.90459	95.32066			0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future			8.92113	97.27353	8.96840	96.89093			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			8.97277	94.82787	9.02131	94.44012			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			9.04355	97.24210	9.08943	96.83096			0.00	11,766,294.10	121	49,704.00
R2037	On 04/02/2016	Bond Future			9.10511	94.58664	9.15230	94.16926			0.00	0.00	0	2,168.00
R2037	On 05/05/2016	Bond Future			9.15779	96.25162	9.20619	95.82837			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 05/11/2015	Bond Future			7.35538	104.85556	7.40681	104.71330		3.11	0.00	756,008,587.60	7,210	18,430.00

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 04/02/2016	Bond Future			7.42156		102.54631		7.47785	102.40219		2.53	0.00	739,358,895.10	7,210	7,238.00
R204	On 05/05/2016	Bond Future			7.45162		104.35033		7.51319	104.20534		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			9.10819		98.78697		9.14901	98.38907			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			9.16717		96.03182		9.20913	95.62780			0.00	0.00	0	1,380.00
R2044	On 05/05/2016	Bond Future			9.21775		97.72214		9.26072	97.31265			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			9.08832		98.18127		9.12915	97.77200			0.00	11,389,027.32	116	48,404.00
R2048	On 04/02/2016	Bond Future			9.14850		99.79825		9.19048	99.38269			0.00	0.00	0	19,400.00
R2048	On 05/05/2016	Bond Future			9.19484		97.11872		9.23781	96.69740			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			7.65023		100.90013		7.69141	100.75646		4.38	0.00	60,540,078.00	600	40,817.00
R207	On 05/11/2015	Bond Future	7.43	Call	52.77000		0.05277		55.17000	0.05517	52.770	4.31	0.14	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	99.12000		0.09912		97.39000	0.09739	99.120	4.33	0.24	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.72043		98.92050		7.76451	98.77495		3.77	0.00	437,624,292.00	4,424	621.00
R207	On 04/02/2016	Bond Future	7.27	Call	239.82000		0.23982		217.22000	0.21722	239.820	3.67	0.22	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	463.52000		0.46352		423.93000	0.42393	463.520	3.72	0.36	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.76866		100.66109		7.81567	100.51456		3.93	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	840.18000		0.84018		789.37000	0.78937	840.180	3.89	0.41	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.81843		98.82243		7.86861	98.67561		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			7.83976		96.02959		7.88588	95.83598		5.64	0.00	115,235,508.00	1,200	39,545.00
R208	On 05/11/2015	Bond Future	8.48	Put	0.55000		0.00055		3.43000	0.00343	0.550	5.87	0.00	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.90710		97.61108		7.95580	97.41477		4.98	0.00	117,133,296.00	1,200	1,200.00
R208	On 05/05/2016	Bond Future			7.95372		95.92698		8.00499	95.72875		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			8.96290		75.48592		9.00871	75.14501		14.54	0.00	17,059,817.92	226	24,624.00
R209	On 05/11/2015	Bond Future	8.50	Call	18.17000		0.01817		24.97000	0.02497	18.170	14.41	0.03	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	602.51000		0.60251		865.85000	0.86585	602.510	14.72	0.44	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 05/11/2015	Bond Future	9.25	Put	115.38000		0.11538		232.80000	0.23280	115.380	14.89	0.12	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.01959		76.72910		9.06662	76.38299		14.36	0.00	17,340,776.60	226	3,406.00
R209	On 04/02/2016	Bond Future	9.52	Put	954.51000		0.95451		1,075.90000	1.07590	954.510	14.70	0.26	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.06669		74.92974		9.11486	74.57868		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			181.46204		181.46204		181.42516	181.42516			0.00	0.00	0	2,889.00
R210	On 04/02/2016	Bond Future			184.46565		184.46565		184.42903	184.42903			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			136.39140		136.39140		136.36582	136.36582			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.95510		136.95510		136.92979	136.92979			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			142.36390		142.36390		142.33516	142.33516			0.00	0.00	0	1,928.00
R212	On 04/02/2016	Bond Future			142.86114		142.86114		142.83262	142.83262			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			8.82395		86.19822		8.87489	85.82233		12.43	0.00	6,895,857.60	80	21,426.00
R213	On 04/02/2016	Bond Future			8.88838		87.61785		8.94087	87.23615		12.17	0.00	7,009,428.00	80	2,178.00
R213	On 05/05/2016	Bond Future			8.93683		85.61101		8.99071	85.22399		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			9.02308		76.29249		9.06389	75.97302		15.26	0.00	63,322,766.70	830	16,945.00
R214	On 04/02/2016	Bond Future			9.08138		77.54895		9.12329	77.22460		15.11	0.00	64,365,628.50	830	8,326.00
R214	On 05/05/2016	Bond Future			9.12594		75.61843		9.16880	75.28962		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			23,969.84000		23,969.84000		23,946.20000	23,946.20000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.81760		9.81760		9.79910	9.79910		12.93	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			9.95680		9.95680		9.93870	9.93870		13.60	0.00	0.00	0	720.00
TRY / R	On 11/12/2015	Foreign Exchange Future			4.68120		4.68120		4.66140	4.66140		11.13	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
TRY / R	On 14/03/2016	Foreign Exchange Future	4.63570	4.63570		4.62000	4.62000		14.55	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.11050	1.11050		1.10560	1.10560			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.07790	1.07790		1.07550	1.07550			0.00	0.00	0	1.00
Total for Derivatives :											5,200,769,900.14	90,548	4078754.00
Grand Total:											5,200,769,900.14	90,548	4078754.00