



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: 29/10/2015

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 30/10/2015	Any day expiry	13.84230	13.84230		13.53730	13.53730		19.57	0.00	0.00	0	0.00
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	72.69110	0.07269	342.33220	0.34233	72.691	19.97	0.57	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	14.78880	0.01479	4.18850	0.00419	14.789	22.56	0.17	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry			13.84240	13.84240	13.54910	13.54910		15.91	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	1,122.63730	1.12264	830.87610	0.83088	1,122.637	21.30	1.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	843.51600	0.84352	557.69880	0.55770	843.516	19.26	0.99	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.45	Put	17.95760	0.01796	86.89410	0.08689	17.958	17.20	0.11	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	208.65750	0.20866	73.21840	0.07322	208.658	16.40	0.68	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	66.25750	0.06626	224.11840	0.22412	66.258	16.40	0.32	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.95	Call	79.72880	0.07973	26.04860	0.02605	79.729	16.45	0.37	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.85420	13.85420	13.56070	13.56070		15.82	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	3.94230	0.00394	15.31650	0.01532	3.942	17.78	0.02	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	6.13490	0.00613	31.50430	0.03150	6.135	16.46	0.04	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	181.69080	0.18169	78.10500	0.07811	181.691	15.85	0.55	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	45.04200	0.04504	17.99200	0.01799	45.042	17.39	0.19	0	20,000.00
\$ / R	On 11/11/2015	Any day expiry			13.85660	13.85660	13.56300	13.56300		15.81	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 11/11/2015	Any day expiry	13.68	Call	267.83170	0.26783	123.02200	0.12302	267.832	15.89	0.67	0.00	0	11,000.00
\$ / R	On 11/11/2015	Any day expiry	13.92	Call	138.32330	0.13832	0.00000	0.00000	138.323	16.08	0.45	68,327,052.20	11,000	11,000.00
\$ / R	On 17/11/2015	Any day expiry			13.87100	13.87100	13.57690	13.57690		15.85	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	734.98500	0.73499	479.38900	0.47939	734.985	15.57	0.94	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	556.20540	0.55621	332.75140	0.33275	556.205	15.65	0.86	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	514.27700	0.51428	300.52770	0.30053	514.277	15.67	0.84	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.87340	13.87340	13.57930	13.57930		15.94	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	720.91490	0.72091	469.58780	0.46959	720.915	15.68	0.92	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	561.88620	0.56189	340.17720	0.34018	561.886	15.75	0.86	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.87820	13.87820	13.58390	13.58390		16.19	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	20.37410	0.02037	60.50970	0.06051	20.374	16.11	0.08	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	159.75310	0.15975	322.40040	0.32240	159.753	16.10	0.40	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.88770	13.88770	13.59320	13.59320		16.04	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	351.60290	0.35160	201.15770	0.20116	351.603	15.89	0.65	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	194.79600	0.19480	109.76950	0.10977	194.796	16.34	0.44	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.89010	13.89010	13.59550	13.59550		16.10	0.00	207,772.50	15	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.04400	0.00004	0.02950	0.00003	0.044	26.16	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.08690	0.00009	0.12270	0.00012	0.087	24.14	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	6.15850	0.00616	12.34390	0.01234	6.159	17.88	0.02	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	11.77200	0.01177	25.74170	0.02574	11.772	17.00	0.04	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	14.86200	0.01486	34.01740	0.03402	14.862	16.68	0.05	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	879.94190	0.87994	614.90610	0.61491	879.942	16.28	0.93	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	19.84190	0.01984	49.40610	0.04941	19.842	16.28	0.07	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	687.58100	0.68758	453.53630	0.45354	687.581	15.63	0.87	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	38.90060	0.03890	100.97900	0.10098	38.901	15.64	0.13	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	679.00060	0.67900	446.47900	0.44648	679.001	15.64	0.87	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	611.90640	0.61191	392.25140	0.39225	611.906	15.70	0.84	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	51.80640	0.05181	126.75140	0.12675	51.806	15.70	0.16	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	532.32880	0.53233	330.24940	0.33025	532.329	15.77	0.79	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	376.96710	0.37697	219.18140	0.21918	376.967	15.92	0.66	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	327.94580	0.32795	189.02060	0.18902	327.946	15.98	0.61	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	262.32020	0.26232	150.66600	0.15067	262.320	16.06	0.54	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.63760	0.00064	0.16070	0.00016	0.638	28.83	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry			13.89250	13.89250	13.59780	13.59780		16.07	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry			13.92250	13.92250	13.62630	13.62630		16.23	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.93040	13.93040	13.63350	13.63350		16.51	0.00	602,475,869.60	43,249	599,927.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,980.62620	2.98063	2,683.92880	2.68393	2,980.626	22.40	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.22620	0.00023	0.42880	0.00043	0.226	22.40	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,930.66240	2.93066	2,633.97990	2.63398	2,930.662	22.27	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,730.85640	2.73086	2,434.25380	2.43425	2,730.856	21.70	1.00	826,512,269.15	73,900	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,531.11720	2.53112	2,234.68650	2.23469	2,531.117	20.95	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	1.12820	0.00113	1.87300	0.00187	1.128	20.19	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	1.15410	0.00115	1.91640	0.00192	1.154	20.15	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	1.58610	0.00159	2.64320	0.00264	1.586	19.62	0.01	0.00	0	20,000.00

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	11.80	Put	1.77710	0.00178	2.96600	0.00297	1.777	19.43	0.01	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	2.23190	0.00223	3.73730	0.00374	2.232	19.06	0.01	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	2.80420	0.00280	4.71300	0.00471	2.804	18.68	0.01	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,784.35280	1.78435	1,490.18540	1.49019	1,784.353	18.11	0.99	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	4.23420	0.00423	7.17100	0.00717	4.234	18.00	0.01	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,734.83310	1.73483	1,441.01460	1.44101	1,734.833	17.92	0.99	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,439.23950	1.43924	1,151.67220	1.15167	1,439.240	16.79	0.97	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	10.24490	0.01024	21.85210	0.02185	10.245	16.59	0.03	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,370.97380	1.37097	1,086.02390	1.08602	1,370.974	16.57	0.97	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,361.31240	1.36131	1,076.71340	1.07671	1,361.312	16.56	0.97	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,342.01830	1.34202	1,058.14760	1.05815	1,342.018	16.54	0.96	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	15.79000	0.01579	33.00300	0.03300	15.790	16.42	0.05	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	18.88130	0.01888	39.08230	0.03908	18.881	16.34	0.06	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	19.44510	0.01945	40.18130	0.04018	19.445	16.33	0.06	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,151.62430	1.15162	877.13440	0.87713	1,151.624	16.29	0.94	400,807,686.97	33,366	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	21.22430	0.02122	43.63440	0.04363	21.224	16.29	0.06	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	24.50640	0.02451	49.93710	0.04994	24.506	16.23	0.07	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,058.61780	1.05862	790.47130	0.79047	1,058.618	16.17	0.92	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	28.21780	0.02822	56.97130	0.05697	28.218	16.17	0.08	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	967.50620	0.96751	708.40940	0.70841	967.506	16.05	0.90	14,009,089.74	1,197	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	37.10620	0.03711	74.90940	0.07491	37.106	16.05	0.10	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	42.37710	0.04238	86.11010	0.08611	42.377	15.99	0.11	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	878.66540	0.87867	631.95230	0.63195	878.665	15.93	0.88	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	792.50370	0.79250	560.24030	0.56024	792.504	15.80	0.85	7,561,660.85	677	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	62.10370	0.06210	126.74030	0.12674	62.104	15.80	0.15	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	750.57050	0.75057	526.25940	0.52626	750.571	15.74	0.83	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	726.67830	0.72668	506.48910	0.50649	726.678	15.78	0.82	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	703.16450	0.70316	487.18600	0.48719	703.164	15.81	0.81	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.32	Call	695.41290	0.69541	480.85710	0.48086	695.413	15.82	0.80	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	94.44520	0.09445	182.56970	0.18257	94.445	15.86	0.21	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	649.82970	0.64983	443.99230	0.44399	649.830	15.89	0.78	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	634.99880	0.63500	432.12970	0.43213	634.999	15.91	0.77	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	605.89360	0.60589	409.04270	0.40904	605.894	15.95	0.75	390,584,610.42	38,622	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	563.67380	0.56367	376.01460	0.37601	563.674	16.02	0.73	128,623,384.35	13,137	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	133.27380	0.13327	242.51460	0.24251	133.274	16.02	0.27	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	549.99070	0.54999	365.43220	0.36543	549.991	16.04	0.72	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	503.67760	0.50368	330.05940	0.33006	503.678	16.12	0.68	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	497.26450	0.49726	325.21680	0.32522	497.264	16.13	0.68	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	166.86450	0.16686	291.71680	0.29172	166.865	16.13	0.32	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	174.19010	0.17419	302.18610	0.30219	174.190	16.15	0.33	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	177.93080	0.17793	307.49930	0.30750	177.931	16.16	0.34	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	181.72130	0.18172	312.86390	0.31286	181.721	16.17	0.34	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	185.56510	0.18557	318.27990	0.31828	185.565	16.18	0.35	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	459.86070	0.45986	297.58120	0.29758	459.861	16.19	0.65	0.00	0	2,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	197.40550		0.19741		335.83660	0.33584	197.405	16.21	0.36	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	424.32090		0.42432		273.44820	0.27345	424.321	16.26	0.62	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	213.92090		0.21392		359.94820	0.35995	213.921	16.26	0.38	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	249.45480		0.24945		410.48870	0.41049	249.455	16.35	0.42	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	364.03950		0.36404		233.70360	0.23370	364.039	16.38	0.56	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	324.14240		0.32414		208.19520	0.20820	324.142	16.47	0.52	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	303.74240		0.30374		484.69520	0.48470	303.742	16.47	0.48	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	284.90050		0.28490		182.62210	0.18262	284.900	16.66	0.48	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	354.50050		0.35450		549.12210	0.54912	354.501	16.66	0.52	7,293,631.34	1,000	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	360.54330		0.36054		556.47190	0.55647	360.543	16.69	0.53	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	265.59660		0.26560		169.73460	0.16973	265.597	16.80	0.45	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	430.12790		0.43013		639.65580	0.63966	430.128	17.01	0.58	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	214.51780		0.21452		136.14150	0.13614	214.518	17.24	0.38	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	202.50900		0.20251		128.34750	0.12835	202.509	17.36	0.37	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	191.12750		0.19113		120.99780	0.12100	191.128	17.48	0.35	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	167.68970		0.16769		106.12320	0.10612	167.690	17.74	0.32	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	138.64330		0.13864		88.59590	0.08860	138.643	18.12	0.27	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	708.24330		0.70824		955.09590	0.95510	708.243	18.12	0.73	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	103.76120		0.10376		67.49870	0.06750	103.761	18.74	0.21	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	96.83380		0.09683		63.14110	0.06314	96.834	18.92	0.20	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	85.58850		0.08559		56.07080	0.05607	85.589	19.24	0.18	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	71.78100		0.07178		47.38940	0.04739	71.781	19.70	0.15	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	68.95610		0.06896		45.61170	0.04561	68.956	19.80	0.15	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	46.63030		0.04663		31.25210	0.03125	46.630	20.87	0.10	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	40.08450		0.04008		27.03500	0.02704	40.084	21.29	0.09	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	33.32490		0.03332		22.67290	0.02267	33.325	21.81	0.07	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	25.38420		0.02538		17.51240	0.01751	25.384	22.62	0.06	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.95640		13.95640		13.65750	13.65750		16.48	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.31110		0.00031		0.49520	0.00050	0.311	21.95	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.70020		0.00070		1.10430	0.00110	0.700	20.88	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	275.03930		0.27504		181.89480	0.18189	275.039	17.03	0.43	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	13.46240		0.01346		10.49970	0.01050	13.462	31.42	0.02	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			13.97730		13.97730		13.67670	13.67670		16.67	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	169.61850		0.16962		278.67180	0.27867	169.618	16.02	0.29	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	406.12030		0.40612		277.64260	0.27764	406.120	16.57	0.54	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.01240		14.01240		13.71230	13.71230		16.73	0.00	0.00	0	7.00
\$ / R	On 13/01/2016	Any day expiry			14.01480		14.01480		13.71490	13.71490		16.75	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			14.04870		14.04870		13.75080	13.75080		16.83	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	11.29190		0.01129		14.21420	0.01421	11.292	18.05	0.02	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,167.39890		1.16740		910.45270	0.91045	1,167.399	16.02	0.85	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,052.07930		1.05208		808.10250	0.80810	1,052.079	15.95	0.82	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	217.04080		0.21704		320.26460	0.32026	217.041	16.05	0.29	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	318.59670		0.31860		230.41010	0.23041	318.597	17.89	0.38	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	156.52110		0.15652		114.81370	0.11481	156.521	20.14	0.21	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 29/01/2016	Any day expiry		14.05360	14.05360	13.74100	13.74100		16.85	0.00	0.00	0	0.00
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	316.93870	0.31694	0.00000	0.00000	316.939	16.41	0.38	517,211.24	100	100.00
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	395.77910	0.39578	0.00000	0.00000	395.779	17.36	0.45	642,885.88	100	100.00
\$ / R		On 12/02/2016	Any day expiry		14.08840	14.08840	13.79000	13.79000		17.03	0.00	0.00	0	0.00
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	10.73160	0.01073	12.88350	0.01288	10.732	18.08	0.02	0.00	0	1,000.00
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	187.85040	0.18785	142.45310	0.14245	187.850	20.25	0.22	0.00	0	1,000.00
\$ / R		On 19/02/2016	Any day expiry		14.10600	14.10600	13.80710	13.80710		17.04	0.00	0.00	0	0.00
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	614.21970	0.61422	467.50430	0.46750	614.220	16.77	0.57	0.00	0	3,600.00
\$ / R		On 25/02/2016	Any day expiry		14.12110	14.12110	13.82170	13.82170		17.04	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	19.25990	0.01926	22.23720	0.02224	19.260	17.62	0.03	0.00	0	250.00
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	254.29760	0.25430	360.94740	0.36095	254.298	16.07	0.30	0.00	0	150.00
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	324.20400	0.32420	249.13720	0.24914	324.204	18.76	0.34	0.00	0	250.00
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	189.41970	0.18942	146.81440	0.14681	189.420	20.76	0.21	0.00	0	150.00
\$ / R		On 11/03/2016	Any day expiry		14.15880	14.15880	13.85820	13.85820		17.19	0.00	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		14.16630	14.16630	13.86550	13.86550		17.16	0.00	80,634,579.60	5,692	84,195.00
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	8.33140	0.00833	8.12640	0.00813	8.331	18.93	0.01	0.00	0	1,500.00
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	17.17550	0.01718	19.06300	0.01906	17.175	17.92	0.03	0.00	0	42,370.00
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	18.53340	0.01853	20.73350	0.02073	18.533	17.83	0.03	0.00	0	30,000.00
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	25.00310	0.02500	28.81750	0.02882	25.003	17.50	0.04	0.00	0	1,000.00
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	26.13430	0.02613	30.24750	0.03025	26.134	17.45	0.04	0.00	0	1,204.00
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	29.38060	0.02938	34.37570	0.03438	29.381	17.31	0.05	0.00	0	788.00
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	31.13780	0.03114	36.62300	0.03662	31.138	17.24	0.05	0.00	0	1,000.00
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	33.46790	0.03347	39.61570	0.03962	33.468	17.16	0.05	0.00	0	30,000.00
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	39.15880	0.03916	46.97460	0.04697	39.159	16.98	0.06	0.00	0	786.00
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	48.32600	0.04833	58.94420	0.05894	48.326	16.72	0.07	0.00	0	10,000.00
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	1,687.97410	1.68797	1,408.46660	1.40847	1,687.974	16.24	0.90	0.00	0	12,000.00
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	91.95740	0.09196	127.54350	0.12754	91.957	15.92	0.13	0.00	0	10,000.00
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	1,467.23090	1.46723	1,205.71090	1.20571	1,467.231	15.90	0.86	0.00	0	31,070.00
\$ / R	12.95	Put	On 14/03/2016	Foreign Exchange Future	127.32370	0.12732	175.84750	0.17585	127.324	15.90	0.17	0.00	0	38,000.00
\$ / R	13.10	Put	On 14/03/2016	Foreign Exchange Future	158.58200	0.15858	217.47940	0.21748	158.582	15.90	0.20	0.00	0	35,000.00
\$ / R	13.20	Call	On 14/03/2016	Foreign Exchange Future	1,148.63970	1.14864	916.75390	0.91675	1,148.640	15.91	0.78	0.00	0	1,000.00
\$ / R	13.26	Put	On 14/03/2016	Foreign Exchange Future	197.77250	0.19777	274.59960	0.27460	197.773	15.91	0.23	0.00	0	10,000.00
\$ / R	13.50	Call	On 14/03/2016	Foreign Exchange Future	937.81180	0.93781	745.43760	0.74544	937.812	16.00	0.71	0.00	0	1,000.00
\$ / R	13.55	Call	On 14/03/2016	Foreign Exchange Future	907.32830	0.90733	719.74240	0.71974	907.328	16.09	0.69	0.00	0	12,000.00
\$ / R	13.63	Put	On 14/03/2016	Foreign Exchange Future	323.90860	0.32391	444.77310	0.44477	323.909	16.23	0.33	0.00	0	250.00
\$ / R	13.76	Call	On 14/03/2016	Foreign Exchange Future	787.92230	0.78792	620.32370	0.62032	787.922	16.46	0.63	0.00	0	10,000.00
\$ / R	13.94	Call	On 14/03/2016	Foreign Exchange Future	696.40170	0.69640	546.56800	0.54657	696.402	16.78	0.58	0.00	0	788.00
\$ / R	14.00	Call	On 14/03/2016	Foreign Exchange Future	668.04060	0.66804	524.34230	0.52434	668.041	16.89	0.57	0.00	0	1,250.00
\$ / R	14.21	Call	On 14/03/2016	Foreign Exchange Future	577.79800	0.57780	453.76410	0.45376	577.798	17.29	0.51	0.00	0	10,000.00
\$ / R	14.31	Call	On 14/03/2016	Foreign Exchange Future	540.18440	0.54018	423.81530	0.42382	540.184	17.52	0.48	0.00	0	43,156.00
\$ / R	14.50	Call	On 14/03/2016	Foreign Exchange Future	475.57380	0.47557	372.74770	0.37275	475.574	17.95	0.44	0.00	0	2,000.00
\$ / R	14.59	Call	On 14/03/2016	Foreign Exchange Future	447.88330	0.44788	351.11760	0.35112	447.883	18.15	0.42	0.00	0	1,204.00
\$ / R	14.70	Call	On 14/03/2016	Foreign Exchange Future	416.39220	0.41639	326.78620	0.32679	416.392	18.40	0.39	0.00	0	2,000.00
\$ / R	14.75	Call	On 14/03/2016	Foreign Exchange Future	402.88760	0.40289	316.38690	0.31639	402.888	18.51	0.38	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	336.64810	0.33665	264.97960	0.26498	336.648	19.17	0.33	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	290.24970	0.29025	228.85960	0.22886	290.250	19.75	0.29	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	218.73630	0.21874	173.10890	0.17311	218.736	20.90	0.22	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	146.43710	0.14644	117.18990	0.11719	146.437	22.69	0.15	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	129.65070	0.12965	109.03420	0.10903	129.651	23.28	0.14	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	31.39320	0.03139	21.07540	0.02108	31.393	30.06	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.17130	14.17130	13.87030	13.87030		17.18	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	222.32020	0.22232	310.39620	0.31040	222.320	15.93	0.25	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	443.41820	0.44342	348.56660	0.34857	443.418	18.26	0.41	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.18890	14.18890	13.88740	13.88740		17.26	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	348.94180	0.34894	474.26700	0.47427	348.942	16.26	0.34	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	375.98540	0.37599	298.56710	0.29857	375.985	18.99	0.35	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.20400	14.20400	13.90200	13.90200		17.24	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	29.73920	0.02974	34.31790	0.03432	29.739	17.38	0.04	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	282.78510	0.28279	392.69720	0.39270	282.785	15.90	0.29	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	334.41730	0.33442	267.77520	0.26778	334.417	19.63	0.31	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	227.30790	0.22731	182.92220	0.18292	227.308	21.27	0.22	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.25420	14.25420	13.95060	13.95060		17.33	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	515.21340	0.51521	667.53040	0.66753	515.213	16.76	0.41	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	356.87640	0.35688	290.99270	0.29099	356.876	19.95	0.31	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.27430	14.27430	13.97010	13.97010		17.33	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	38.96010	0.03896	44.68980	0.04469	38.960	17.24	0.05	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	305.66640	0.30567	414.58600	0.41459	305.666	15.87	0.29	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	336.69140	0.33669	275.91780	0.27592	336.691	20.48	0.28	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	251.30990	0.25131	207.16390	0.20716	251.310	21.83	0.22	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			14.35350	14.35350	14.04780	14.04780		17.53	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	48.45160	0.04845	55.62390	0.05562	48.452	17.08	0.06	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	331.34470	0.33134	436.03600	0.43604	331.345	15.97	0.29	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	338.13020	0.33813	283.74890	0.28375	338.130	21.27	0.26	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	270.03740	0.27004	227.99330	0.22799	270.037	22.41	0.21	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.37910	14.37910	14.07290	14.07290		17.59	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	80.78980	0.08079	94.92650	0.09493	80.790	16.51	0.09	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	476.90260	0.47690	401.85630	0.40186	476.903	19.78	0.35	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.38680	14.38680	14.08050	14.08050		17.59	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.39710		14.39710	14.39710	14.09050	14.09050		17.58	0.00	0.00	0	31,226.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	79.96080	0.07996	93.87240	0.09387	79.961	16.54	0.09	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	174.06350	0.17406	226.91650	0.22692	174.063	15.62	0.17	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	192.87620	0.19288	253.79010	0.25379	192.876	15.60	0.19	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	245.76960	0.24577	320.54060	0.32054	245.770	15.74	0.22	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,238.84380	1.23884	1,034.91320	1.03491	1,238.844	15.95	0.72	519,034,258.53	53,633	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	341.74380	0.34174	444.41320	0.44441	341.744	15.95	0.28	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	352.47270	0.35247	459.14120	0.45914	352.473	15.97	0.29	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	621.77340	0.62177	523.31830	0.52332	621.773	18.67	0.43	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	602.36420	0.60236	0.00000	0.00000	602.364	18.81	0.42	337,990,880.72	53,633	53,633.00

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	16.23	Call	360.73790		0.36074		305.81680	0.30582	360.738	21.33	0.27	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	321.99700		0.32200		273.84050	0.27384	321.997	21.92	0.24	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	291.04810		0.29105		248.31120	0.24831	291.048	22.47	0.22	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	279.12380		0.27912		239.96210	0.23996	279.124	22.71	0.21	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	267.02420		0.26702		236.30620	0.23631	267.024	22.96	0.20	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	230.22910		0.23023		218.00380	0.21800	230.229	26.64	0.16	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.43550		14.43550		14.12820	14.12820		17.66	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	57.38760		0.05739		65.52150	0.06552	57.388	16.90	0.06	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	351.05790		0.35106		452.12050	0.45212	351.058	15.96	0.28	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	341.99850		0.34200		293.07610	0.29308	341.998	21.99	0.24	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	296.72410		0.29672		257.52400	0.25752	296.724	22.80	0.21	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.50990		14.50990		14.20110	14.20110		17.71	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	65.10280		0.06510		73.45950	0.07346	65.103	16.77	0.07	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	366.23990		0.36624		464.06190	0.46406	366.240	15.94	0.28	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	342.51230		0.34251		302.53770	0.30254	342.512	22.75	0.23	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	315.00330		0.31500		293.83100	0.29383	315.003	23.43	0.21	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.54940		14.54940		14.24040	14.24040		17.81	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	171.16580		0.17117		203.70810	0.20371	171.166	15.92	0.15	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	630.73340		0.63073		545.65530	0.54566	630.733	19.68	0.39	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.58960		14.58960		14.27990	14.27990		17.93	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	72.74690		0.07275		81.39610	0.08140	72.747	16.66	0.07	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	381.11920		0.38112		480.99330	0.48099	381.119	15.96	0.27	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	359.09920		0.35910		337.25960	0.33726	359.099	23.96	0.22	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	352.95480		0.35295		332.69740	0.33270	352.955	24.73	0.21	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.61900		14.61900		14.30890	14.30890		17.92	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	385.46140		0.38546		484.76150	0.48476	385.461	15.95	0.27	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	379.33350		0.37933		356.88330	0.35688	379.333	24.04	0.22	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	377.59290		0.37759		355.58590	0.35559	377.593	24.24	0.22	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.62440		14.62440		14.31420	14.31420		17.93	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	497.52180		0.49752		626.08850	0.62609	497.522	16.25	0.32	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	411.86000		0.41186		372.64660	0.37265	411.860	22.88	0.25	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.64310		14.64310		14.33260	14.33260		18.02	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.65380		14.65380		14.34310	14.34310		18.01	0.00	0.00	0	6,849.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	300.98260		0.30098		382.13220	0.38213	300.983	15.65	0.22	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	412.68460		0.41268		384.26570	0.38427	412.685	23.18	0.24	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	399.27140		0.39927		378.92930	0.37893	399.271	23.68	0.23	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.67790		14.67790		14.36680	14.36680		18.11	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	80.28840		0.08029		88.99550	0.08900	80.288	16.54	0.07	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	393.91180		0.39391		493.53330	0.49353	393.912	15.94	0.27	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	399.44970		0.39945		385.54990	0.38555	399.450	25.35	0.22	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	396.43970		0.39644		383.45250	0.38345	396.440	25.86	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.75290		14.75290		14.44060	14.44060		18.19	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	86.01740		0.08602		94.93600	0.09494	86.017	16.44	0.07	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	402.84750		0.40285		502.40830	0.50241	402.848	15.92	0.26	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 26/10/2016	Any day expiry	18.77	Call	441.25120	0.44125	422.02340	0.42202	441.251	26.75	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	440.27960	0.44028	414.84120	0.41484	440.280	27.00	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.84720	14.84720	14.53640	14.53640		18.43	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	93.35510	0.09336	101.12780	0.10113	93.355	16.40	0.08	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	416.78180	0.41678	516.07980	0.51608	416.782	16.01	0.26	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	470.31160	0.47031	400.59190	0.40059	470.312	27.82	0.22	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.89360	14.89360	14.58360	14.58360		18.54	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.90810	14.90810	14.59840	14.59840		18.55	0.00	0.00	0	510.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	98.48230	0.09848	108.00630	0.10801	98.482	16.41	0.08	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	426.88160	0.42688	523.00870	0.52301	426.882	16.10	0.25	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	437.38190	0.43738	375.62000	0.37562	437.382	27.16	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	429.48990	0.42949	368.62890	0.36863	429.490	27.16	0.20	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.15200	15.15200	14.84630	14.84630		19.02	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.93040	13.93040	13.63350	13.63350		16.51	0.00	919,406.40	66	611.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.16630	14.16630	13.86550	13.86550		17.16	0.00	609,150.90	43	162.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.39710	14.39710	14.09050	14.09050		17.58	0.00	0.00	0	144.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.65380	14.65380	14.34310	14.34310		18.01	0.00	0.00	0	15.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.29590	21.29590	20.87850	20.87850		16.10	0.00	71,000,530.60	3,334	37,016.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	6.09110	0.00609	7.91810	0.00792	6.091	22.55	0.01	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,927.20160	1.92720	1,531.11190	1.53111	1,927.202	17.45	0.94	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,372.28910	1.37229	1,011.77180	1.01177	1,372.289	16.34	0.87	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	90.61450	0.09061	162.47190	0.16247	90.615	16.12	0.15	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	105.70630	0.10571	193.06030	0.19306	105.706	15.91	0.17	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,090.50610	1.09051	772.71200	0.77271	1,090.506	15.89	0.81	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	237.71080	0.23771	392.08840	0.39209	237.711	15.98	0.31	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	770.34270	0.77034	510.12200	0.51012	770.343	15.99	0.69	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	258.29610	0.25830	421.10920	0.42111	258.296	16.00	0.33	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	421.43760	0.42144	650.84820	0.65085	421.438	16.08	0.46	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	445.64610	0.44565	281.74330	0.28174	445.646	16.17	0.49	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	384.99900	0.38500	240.33540	0.24034	384.999	16.39	0.44	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	278.55200	0.27855	169.90220	0.16990	278.552	16.85	0.35	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	57.52280	0.05752	32.78300	0.03278	57.523	18.47	0.09	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry			22.34720	22.34720	21.91030	21.91030		16.98	0.00	0.00	0	2.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.65100	21.65100	21.22720	21.22720		15.99	0.00	14,549,472.00	672	5,522.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.00070	22.00070	21.56680	21.56680		16.24	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			22.34770	22.34770	21.90710	21.90710		16.47	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	745.89010	0.74589	924.61370	0.92461	745.890	15.33	0.33	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	573.99370	0.57399	499.07540	0.49908	573.994	20.35	0.25	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.39270	22.39270	21.95120	21.95120		16.49	0.00	6,717,810.00	300	200.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11516	0.11516	0.11341	0.11341		19.01	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11736	0.11736	0.11543	0.11543		16.16	0.00	105,273.71	897	1,139.00

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			0.11957		0.11957		0.11759	0.11759		16.45	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.28200		15.28200		15.10580	15.10580		16.73	0.00	40,375,044.00	2,642	82,284.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	3.59270		0.00359		4.17540	0.00418	3.593	20.03	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	13.64250		0.01364		20.94400	0.02094	13.643	16.48	0.04	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	15.91660		0.01592		24.29820	0.02430	15.917	16.47	0.04	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	23.38460		0.02338		35.15720	0.03516	23.385	16.44	0.06	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	48.41810		0.04842		70.34310	0.07034	48.418	16.38	0.11	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	236.83470		0.23683		312.26680	0.31227	236.835	16.59	0.38	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	178.07210		0.17807		137.24710	0.13725	178.072	17.67	0.31	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	64.58500		0.06458		51.11290	0.05111	64.585	19.32	0.13	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.34010		15.34010		15.15820	15.15820		16.80	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	399.05180		0.39905		495.83520	0.49584	399.052	16.76	0.47	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	284.18940		0.28419		226.46160	0.22646	284.189	17.43	0.39	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.42220		15.42220		15.24540	15.24540		16.84	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	823.80450		0.82380		702.65070	0.70265	823.804	16.36	0.70	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	779.55320		0.77955		662.47550	0.66248	779.553	16.42	0.67	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.57380		15.57380		15.39490	15.39490		17.03	0.00	13,362,320.40	858	28,077.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	31.82190		0.03182		36.34930	0.03635	31.822	17.53	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	38.76340		0.03876		44.10990	0.04411	38.763	17.30	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	87.25290		0.08725		98.14840	0.09815	87.253	16.34	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	108.76680		0.10877		127.97800	0.12798	108.767	16.11	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	228.91310		0.22891		267.46190	0.26746	228.913	16.09	0.24	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,000.84530		1.00085		878.70600	0.87871	1,000.845	16.26	0.69	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	350.72400		0.35072		410.57160	0.41057	350.724	16.33	0.33	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	538.80250		0.53880		620.07490	0.62007	538.803	16.81	0.43	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	508.94850		0.50895		440.66390	0.44066	508.948	17.68	0.43	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	492.67110		0.49267		426.45340	0.42645	492.671	17.76	0.42	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	446.87330		0.44687		386.59800	0.38660	446.873	18.00	0.39	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	405.35970		0.40536		351.46230	0.35146	405.360	18.24	0.36	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.86550		15.86550		15.68100	15.68100		17.24	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	188.17830		0.18818		211.33860	0.21134	188.178	15.68	0.17	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	826.48390		0.82648		742.49160	0.74249	826.484	17.41	0.51	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.19850		16.19850		16.00960	16.00960		17.56	0.00	4,049,625.00	250	250.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.52030		16.52030		16.33200	16.33200		17.97	0.00	0.00	0	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.41680		100.41680		99.97851	99.97851			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.78103		99.78103		99.69023	99.69023			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.74918		99.74918		99.56702	99.56702			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.03692		99.03692		98.66834	98.66834			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
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			467.83700		467.83700		469.54200	469.54200			0.00	9,356,740.00	2	1.00
AL37	On 04/02/2016	Index Future			475.52800		475.52800		477.26500	477.26500			0.00	9,510,560.00	2	2.00
AL7T	On 05/11/2015	Index Future			547.94200		547.94200		550.98000	550.98000			0.00	5,479,420.00	1	1.00
AL7T	On 04/02/2016	Index Future			556.95000		556.95000		560.04200	560.04200			0.00	5,569,500.00	1	1.00
ALBI	On 05/11/2015	Index Future			498.87900		498.87900		501.75900	501.75900			0.00	219,506,760.00	44	227.00
ALBI	On 04/02/2016	Index Future			507.08100		507.08100		510.01100	510.01100			0.00	223,115,640.00	44	378.00
ALBI	On 05/05/2016	Index Future			515.98300		515.98300		518.96600	518.96600			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.85270	9.85270		9.70330	9.70330			12.96	0.00	2,660,229.00	270	14,893.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	22.90670	0.02291		36.81700	0.03682	22.907	13.55	0.10	0.00	0	201.00	
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	329.88380	0.32988		222.39600	0.22240	329.884	13.17	0.72	0.00	0	201.00	
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	66.58320	0.06658		37.66090	0.03766	66.583	14.02	0.24	0.00	0	201.00	
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.97630	9.97630		9.82590	9.82590			12.99	0.00	798,104.00	80	6,360.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.10160	10.10160		9.94910	9.94910			13.85	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.24560	10.24560		10.09100	10.09100			14.58	0.00	4,610,520.00	450	250.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.57110	10.57110		10.34180	10.34180			12.07	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.74590	10.74590		10.51330	10.51330			14.16	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.08410	14.08410		13.87760	13.87760			17.37	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.37870	14.37870		14.16940	14.16940			17.64	0.00	359,467.50	25	1,709.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.18320	2.18320		2.12740	2.12740			15.93	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.20490	2.20490		2.14800	2.14800			16.42	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.05130	2.05130		2.02660	2.02660			19.49	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.09230	2.09230		2.06750	2.06750			19.68	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

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
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	9.93747		80.95141		9.86332	81.47228			0.00	531,122,201.01	6,561	6,441.00
ES33	On 04/02/2016	Bond Future	10.03223		82.28236		9.95556	82.81234			0.00	539,854,563.96	6,561	6,561.00
ES33	On 05/05/2016	Bond Future	10.11487		79.93742		10.03573	80.47674			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	496.30300		496.30300		498.95600	498.95600			0.00	1,007,495,090.00	203	197.00
GOVI	On 04/02/2016	GOVI	504.46200		504.46200		507.16200	507.16200			0.00	1,008,924,000.00	200	276.00
GOVI	On 05/05/2016	GOVI	513.31900		513.31900		516.06700	516.06700			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.63889		123.63889		123.72038	123.72038			0.00	989,111.12	8	617.00
I2025	On 04/02/2016	Bond Future	124.46166		124.46166		124.54542	124.54542			0.00	995,693.28	8	300.00
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	102.99791		102.99791		102.97903	102.97903			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	104.69976		104.69976		104.68120	104.68120			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.55894		105.55894		105.54021	105.54021			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	128.00298		128.00298		127.97948	127.97948			0.00	325,767,584.10	2,545	3,624.00
I2038	On 04/02/2016	Bond Future	128.74548		128.74548		128.72238	128.72238			0.00	327,657,246.60	2,545	4,926.00
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	127.33075		127.33075		127.30720	127.30720			0.00	762,074,538.75	5,985	958.00
I2046	On 04/02/2016	Bond Future	129.43482		129.43482		129.41172	129.41172			0.00	774,667,397.70	5,985	5,985.00
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	135.20229		135.20229		135.17683	135.17683			0.00	562,847,133.27	4,163	790.00
I2050	On 04/02/2016	Bond Future	135.90749		135.90749		135.88285	135.88285			0.00	565,782,880.87	4,163	5,396.00
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	234.02800		234.02800		234.09600	234.09600			0.00	1,247,369,240.00	533	382.00
IGOV	On 04/02/2016	Index Future	237.89500		237.89500		237.96600	237.96600			0.00	1,267,980,350.00	533	671.00
IGOV	On 05/05/2016	Index Future	242.09100		242.09100		242.16300	242.16300			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	634.57300		634.57300		634.98000	634.98000			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	645.34900		645.34900		645.76500	645.76500			0.00	0.00	0	160.00

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 18/11/2015	Jibar Tradeable Future			6.31000		93.69000		6.31000	93.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.34000		93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.40000		93.60000		6.40000	93.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.53000		93.47000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			6.57000		93.43000		6.57000	93.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.82000		93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.05000		92.95000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.56000		92.44000		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			0.13580		0.13580		0.13310	0.13310			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.13520		0.13520		0.13260	0.13260			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.13430		0.13430		0.13170	0.13170			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.13300		0.13300		0.13070	0.13070			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06770		0.06770		0.06660	0.06660			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06390		0.06390		0.06340	0.06340			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06170		0.06170		0.06070	0.06070			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.28800		9.28800		9.12290	9.12290		11.22	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.38470		9.38470		9.21910	9.21910		12.81	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.48330		9.48330		9.31580	9.31580		13.94	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.09700		1.09700		1.10800	1.10800			0.00	2,258,723.00	2,059	1,403.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09940		1.09940		1.11030	1.11030			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10200		1.10200		1.11290	1.11290			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.38532		119.15073		8.30079	119.81788		9.03	0.00	0.00	0	35,376.00
R186	On 05/11/2015	Bond Future	7.73	Call	0.07000		0.00007		0.86000	0.00086	0.070	8.85	0.00	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	0.11000		0.00011		1.23000	0.00123	0.110	8.86	0.00	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	1.01000		0.00101		7.25000	0.00725	1.010	8.90	0.00	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	10.66000		0.01066		45.98000	0.04598	10.660	8.94	0.02	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	1,466.93000		1.46693		1,011.91000	1.01191	1,466.930	9.02	0.81	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	1,278.91000		1.27891		861.92000	0.86192	1,278.910	9.03	0.76	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	747.34000		0.74734		465.27000	0.46527	747.340	9.07	0.57	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	469.22000		0.46922		854.30000	0.85430	469.220	9.07	0.43	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	886.24000		0.88624		1,392.79000	1.39279	886.240	9.12	0.63	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	379.29000		0.37929		218.69000	0.21869	379.290	9.12	0.37	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,151.47000		1.15147		1,705.69000	1.70569	1,151.470	9.14	0.73	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	254.72000		0.25472		141.79000	0.14179	254.720	9.14	0.27	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	164.04000		0.16404		88.43000	0.08843	164.040	9.16	0.19	0.00	0	4,667.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future	8.75	Put	18.06000		0.01806		8.95000	0.00895	18.060	9.25	0.03	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	4.55000		0.00455		2.23000	0.00223	4.550	9.30	0.01	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	0.41000		0.00041		0.21000	0.00021	0.410	9.37	0.00	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.44851		115.81228		8.36065	116.49116		9.07	0.00	6,253,863.12	54	6,295.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,220.29000		1.22029		1,021.50000	1.02150	1,220.290	9.18	0.33	0.00	0	6,695.00
R186	On 05/05/2016	Bond Future			8.49787		117.84670		8.40662	118.53757		8.94	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.54834		114.65446		8.45330	115.35913		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			296.64656		296.64656		296.59371	296.59371			0.00	197,863,255.52	667	260.00
R197	On 04/02/2016	Bond Future			295.19428		295.19428		295.14253	295.14253			0.00	196,894,584.76	667	724.00
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			242.37375		242.37375		242.83448	242.83448			0.00	12,381,178,271.25	51,083	1,463.00
R202	On 04/02/2016	Bond Future			243.00355		243.00355		243.47390	243.47390			0.00	12,413,350,344.65	51,083	52,744.00
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			8.12594		99.46099		8.02638	99.99653		7.17	0.00	0.00	0	10,547.00
R2023	On 04/02/2016	Bond Future			8.19816		101.09620		8.09369	101.64123		6.66	0.00	0.00	0	3,698.00
R2023	On 05/05/2016	Bond Future			8.24630		98.94365		8.13686	99.49830		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			7.06184		103.27732		6.96153	103.45081		1.79	0.00	0.00	0	14,772.00
R203	On 04/02/2016	Bond Future			7.13474		104.97526		7.01699	105.15231		1.12	0.00	0.00	0	7,001.00
R203	On 05/05/2016	Bond Future			7.13449		102.64983		6.99368	102.83005		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			8.80023		95.77434		8.72576	96.34735			0.00	0.00	0	7,875.00
R2030	On 04/02/2016	Bond Future			8.86460		93.34245		8.78761	93.92551			0.00	0.00	0	4,829.00
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			8.90520		95.31567		8.82572	95.96964			0.00	0.00	0	2,874.00
R2032	On 04/02/2016	Bond Future			8.96942		96.88270		8.88738	97.54809			0.00	0.00	0	108.00
R2032	On 05/05/2016	Bond Future			9.02287		94.42770		8.93829	95.10473			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			9.09512		96.78017		9.01564	97.49359			0.00	0.00	0	11,858.00
R2037	On 04/02/2016	Bond Future			9.15853		94.11438		9.07660	94.84021			0.00	0.00	0	40,258.00

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
R2037	On 05/05/2016	Bond Future			9.21307		95.76845		9.12875	96.50702			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			7.42661		104.65860		7.32170	104.94886		3.11	0.00	41,549,464.20	397	16,749.00
R204	On 04/02/2016	Bond Future			7.50094		102.34314		7.38545	102.63890		2.53	0.00	217,990,888.20	2,130	17,590.00
R204	On 05/05/2016	Bond Future			7.54062		104.14083		7.41282	104.44184		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
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			9.17494		98.13777		9.09043	98.96096			0.00	0.00	0	13,714.00
R2044	On 04/02/2016	Bond Future			9.23615		95.36917		9.14912	96.20652			0.00	0.00	0	5,182.00
R2044	On 05/05/2016	Bond Future			9.28895		97.04525		9.19945	97.89745			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			9.15000		97.56419		9.07051	98.36075			0.00	2,976,781,001.09	30,511	17,735.00
R2048	On 04/02/2016	Bond Future			9.21228		99.16814		9.13039	99.97851			0.00	2,904,833,156.88	29,292	50,050.00
R2048	On 05/05/2016	Bond Future			9.26063		96.47499		9.17649	97.29964			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			7.70631		100.70453		7.60156	101.07026		4.38	0.00	324,469,995.66	3,222	7,052.00
R207	On 05/11/2015	Bond Future	7.43	Call	13.98000		0.01398		61.40000	0.06140	13.980	4.31	0.05	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	34.62000		0.03462		118.88000	0.11888	34.620	4.33	0.12	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.78153		98.71882		7.66882	99.09125			0.00	1,451,758,966.92	14,706	43,107.00
R207	On 04/02/2016	Bond Future	7.27	Call	190.69000		0.19069		273.78000	0.27378	190.690	3.67	0.19	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	385.12000		0.38512		519.89000	0.51989	385.120	3.72	0.32	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.83538		100.45321		7.71386	100.83223			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	748.39000		0.74839		907.33000	0.90733	748.390	3.89	0.39	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.89202		98.60721		7.75982	98.99425			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			7.89094		95.81477		7.79130	96.23354		5.64	0.00	0.00	0	3,205.00
R208	On 05/11/2015	Bond Future	8.48	Put	0.17000		0.00017		0.06000	0.00006	0.170	5.87	0.00	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.96195		97.39002		7.85631	97.81634			0.00	114,335,883.48	1,174	37,534.00
R208	On 05/05/2016	Bond Future			8.01257		95.69948		7.90049	96.13332		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/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			9.00471		75.17468		8.93020	75.73072		14.54	0.00	534,567,149.48	7,111	9,039.00
R209	On 05/11/2015	Bond Future	8.50	Call	2.81000		0.00281		13.24000	0.01324	2.810	14.41	0.01	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	629.13000		0.62913		428.24000	0.42824	629.130	14.72	0.51	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	91.98000		0.09198		56.95000	0.05695	91.980	14.89	0.12	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.06286		76.41058		8.98620	76.97632		14.36	0.00	541,827,422.78	7,091	37,344.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,009.71000		1.00971		874.12000	0.87412	1,009.710	14.70	0.27	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.11143		74.60359		9.03266	75.17928		14.64	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	902.11000		0.90211		1,039.55000	1.03955	902.110	14.27	0.22	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,759.71000		2.75971		3,052.67000	3.05267	2,759.710	14.64	0.48	0.00	0	6,700.00
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			181.63885		181.63885		181.60637	181.60637			0.00	405,236,274.35	2,231	1,516.00
R210	On 04/02/2016	Bond Future			184.64024		184.64024		184.60838	184.60838			0.00	411,932,375.44	2,231	2,279.00
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			136.49706		136.49706		136.49131	136.49131			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			137.05865		137.05865		137.05376	137.05376			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			142.42037		142.42037		142.39493	142.39493			0.00	81,037,190.53	569	1,359.00
R212	On 04/02/2016	Bond Future			142.91448		142.91448		142.88966	142.88966			0.00	81,318,339.12	569	569.00
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			8.85531		85.96653		8.78086	86.51804		12.43	0.00	0.00	0	8,598.00
R213	On 04/02/2016	Bond Future			8.92107		87.37985		8.84420	87.94102		12.17	0.00	1,120,908,715.80	12,828	30,221.00
R213	On 05/05/2016	Bond Future			8.97082		85.36657		8.89163	85.93762		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			9.07484		75.88768		9.00034	76.47147		15.26	0.00	446,067,783.04	5,878	9,015.00
R214	On 04/02/2016	Bond Future			9.13487		77.13539		9.05822	77.72918		15.11	0.00	452,707,603.91	5,869	32,562.00
R214	On 05/05/2016	Bond Future			9.18111		75.19561		9.10242	75.79989		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

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
RAIN		On 11/12/2015	Foreign Exchange Future	24,330.79000	24,330.79000	23.89186000	23,891.86000				0.00	0.00	0	0.00
SGD / R		On 11/12/2015	Foreign Exchange Future	9.90320	9.90320	9.77470	9.77470			12.91	0.00	0.00	0	0.00
SGD / R		On 14/03/2016	Foreign Exchange Future	10.04320	10.04320	9.91440	9.91440			13.80	0.00	0.00	0	720.00
TRY / R		On 11/12/2015	Foreign Exchange Future	4.68520	4.68520	4.66200	4.66200			11.19	0.00	0.00	0	0.00
TRY / R		On 14/03/2016	Foreign Exchange Future	4.64140	4.64140	4.61920	4.61920			14.66	0.00	0.00	0	0.00
ZMW / R		On 11/12/2015	Foreign Exchange Future	1.08830	1.08830	1.07680	1.07680				0.00	0.00	0	7,688.00
ZMW / R		On 14/03/2016	Foreign Exchange Future	1.05160	1.05160	1.04730	1.04730				0.00	0.00	0	1.00
Total for Derivatives :												50,246,526,700.46	610,717	4290147.00
Grand Total:												50,246,526,700.46	610,717	4290147.00