



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: 05/11/2015

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 05/11/2015	Any day expiry	13.87960	13.87960		13.87740	13.87740		26.03	0.00	4,163,880.00	300	0.00	
\$ / R	On 10/11/2015	Any day expiry	13.88200	13.88200		13.88340	13.88340		16.96	0.00	0.00	0	0.00	
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	0.90230	0.00090	1.04250	0.00104	0.902	23.08	0.01	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	2.15440	0.00215	2.34020	0.00234	2.154	22.16	0.02	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	153.22270	0.15322	158.06960	0.15807	153.223	17.57	0.60	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	19.29530	0.01930	21.46090	0.02146	19.295	19.27	0.13	0.00	0	20,000.00
\$ / R	On 11/11/2015	Any day expiry	13.88400		13.88400	13.88400	13.88480		16.54	0.00	0.00	0	0.00	
\$ / R	On 11/11/2015	Any day expiry	13.68	Call	252.78290	0.25278	257.38230	0.25738	252.783	17.77	0.75	0.00	0	11,000.00
\$ / R	On 11/11/2015	Any day expiry	13.92	Call	101.27310	0.10127	107.79660	0.10780	101.273	16.65	0.46	0.00	0	11,000.00
\$ / R	On 17/11/2015	Any day expiry	13.89610		13.89610	13.89420	13.89420		15.92	0.00	0.00	0	0.00	
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	751.71270	0.75171	749.85970	0.74986	751.713	16.75	0.97	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	561.94910	0.56195	560.49140	0.56049	561.949	16.20	0.92	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	516.79860	0.51680	515.56600	0.51557	516.799	16.18	0.90	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry	13.89860		13.89860	13.89700	13.89700		16.01	0.00	0.00	0	150.00	
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	734.98300	0.73498	734.04530	0.73405	734.983	16.14	0.96	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	565.58430	0.56558	565.37260	0.56537	565.584	15.90	0.91	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 20/11/2015	Any day expiry										
					13.90370	13.90370	13.90250	13.90250		16.13	0.00	0.00	0	0.00
\$ / R	13.14	Put	On 20/11/2015	Any day expiry	7.64140	0.00764	9.04640	0.00905	7.641	16.17	0.04	0.00	0	8,000.00
\$ / R	13.75	Put	On 20/11/2015	Any day expiry	112.74960	0.11275	116.40810	0.11641	112.750	16.03	0.36	0.00	0	1,000.00
\$ / R			On 24/11/2015	Any day expiry	13.91400	13.91400	13.91360	13.91360		15.81	0.00	0.00	0	0.00
\$ / R	13.68	Call	On 24/11/2015	Any day expiry	335.82890	0.33583	337.56510	0.33757	335.829	15.70	0.69	0.00	0	9,000.00
\$ / R	13.99	Call	On 24/11/2015	Any day expiry	168.65390	0.16865	170.65710	0.17066	168.654	16.10	0.45	0.00	0	5,000.00
\$ / R			On 25/11/2015	Any day expiry	13.91650	13.91650	13.91640	13.91640		15.88	0.00	0.00	0	301.00
\$ / R	10.80	Put	On 25/11/2015	Any day expiry	0.01320	0.00001	0.01180	0.00001	0.013	28.42	0.00	0.00	0	300.00
\$ / R	11.15	Put	On 25/11/2015	Any day expiry	0.01660	0.00002	0.01500	0.00002	0.017	25.36	0.00	0.00	0	250.00
\$ / R	12.63	Put	On 25/11/2015	Any day expiry	3.19050	0.00319	3.12020	0.00312	3.191	19.13	0.01	0.00	0	5,000.00
\$ / R	12.85	Put	On 25/11/2015	Any day expiry	5.81340	0.00581	5.91380	0.00591	5.813	17.73	0.03	0.00	0	15,000.00
\$ / R	12.93	Put	On 25/11/2015	Any day expiry	7.27910	0.00728	7.49650	0.00750	7.279	17.23	0.03	0.00	0	201.00
\$ / R	13.03	Call	On 25/11/2015	Any day expiry	896.18970	0.89619	896.51630	0.89652	896.190	16.59	0.96	0.00	0	5,000.00
\$ / R	13.03	Put	On 25/11/2015	Any day expiry	9.68970	0.00969	10.11630	0.01012	9.690	16.59	0.04	0.00	0	5,000.00
\$ / R	13.24	Call	On 25/11/2015	Any day expiry	695.83460	0.69583	696.83390	0.69683	695.835	15.54	0.92	0.00	0	5,000.00
\$ / R	13.25	Put	On 25/11/2015	Any day expiry	20.25960	0.02026	21.38210	0.02138	20.260	15.54	0.09	0.00	0	15,000.00
\$ / R	13.25	Call	On 25/11/2015	Any day expiry	686.75960	0.68676	687.78210	0.68778	686.760	15.54	0.91	0.00	0	11,500.00
\$ / R	13.33	Call	On 25/11/2015	Any day expiry	615.52300	0.61552	616.72170	0.61672	615.523	15.59	0.88	0.00	0	201.00
\$ / R	13.33	Put	On 25/11/2015	Any day expiry	29.02300	0.02902	30.32170	0.03032	29.023	15.59	0.12	0.00	0	201.00
\$ / R	13.43	Call	On 25/11/2015	Any day expiry	530.44040	0.53044	531.82630	0.53183	530.440	15.64	0.84	0.00	0	5,000.00
\$ / R	13.65	Call	On 25/11/2015	Any day expiry	363.20150	0.36320	364.75960	0.36476	363.202	15.75	0.71	0.00	0	15,000.00
\$ / R	13.73	Call	On 25/11/2015	Any day expiry	310.48980	0.31049	312.00730	0.31201	310.490	15.79	0.65	0.00	0	201.00
\$ / R	13.85	Call	On 25/11/2015	Any day expiry	240.44800	0.24045	241.80430	0.24180	240.448	15.85	0.56	0.00	0	250.00
\$ / R	17.45	Call	On 25/11/2015	Any day expiry	0.45180	0.00045	0.53430	0.00053	0.452	32.24	0.00	0.00	0	300.00
\$ / R			On 26/11/2015	Any day expiry	13.91910	13.91910	13.91920	13.91920		15.83	0.00	0.00	0	67.00
\$ / R			On 08/12/2015	Any day expiry	13.94980	13.94980	13.95230	13.95230		15.76	0.00	0.00	0	276.00
\$ / R			On 11/12/2015	Foreign Exchange Future	13.95770	13.95770	13.96030	13.96030		15.88	0.00	717,439,737.70	51,401	561,701.00
\$ / R	10.95	Call	On 11/12/2015	Foreign Exchange Future	3,007.84440	3.00784	3,010.46410	3.01046	3,007.844	23.81	1.00	0.00	0	4,331.00
\$ / R	10.95	Put	On 11/12/2015	Foreign Exchange Future	0.14440	0.00014	0.16410	0.00016	0.144	23.81	0.00	0.00	0	8,917.00
\$ / R	11.00	Call	On 11/12/2015	Foreign Exchange Future	2,957.86340	2.95786	2,960.48720	2.96049	2,957.863	23.62	1.00	0.00	0	1,177.00
\$ / R	11.20	Call	On 11/12/2015	Foreign Exchange Future	2,757.96190	2.75796	2,760.60420	2.76060	2,757.962	22.80	1.00	0.00	0	39,222.00
\$ / R	11.40	Call	On 11/12/2015	Foreign Exchange Future	2,558.09240	2.55809	2,560.74360	2.56074	2,558.092	21.84	1.00	0.00	0	1,197.00
\$ / R	11.60	Put	On 11/12/2015	Foreign Exchange Future	0.59200	0.00059	0.65170	0.00065	0.592	20.89	0.00	0.00	0	800.00
\$ / R	11.61	Put	On 11/12/2015	Foreign Exchange Future	0.60440	0.00060	0.66450	0.00066	0.604	20.84	0.00	0.00	0	580.00
\$ / R	11.75	Put	On 11/12/2015	Foreign Exchange Future	0.81010	0.00081	0.87460	0.00087	0.810	20.17	0.00	0.00	0	20,000.00
\$ / R	11.80	Put	On 11/12/2015	Foreign Exchange Future	0.90040	0.00090	0.96590	0.00097	0.900	19.93	0.00	0.00	0	1,100.00
\$ / R	11.90	Put	On 11/12/2015	Foreign Exchange Future	1.11430	0.00111	1.18060	0.00118	1.114	19.45	0.00	0.00	0	8,210.00
\$ / R	12.00	Put	On 11/12/2015	Foreign Exchange Future	1.38240	0.00138	1.44700	0.00145	1.382	18.98	0.01	0.00	0	121,600.00
\$ / R	12.15	Call	On 11/12/2015	Foreign Exchange Future	1,809.62020	1.80962	1,812.27480	1.81227	1,809.620	18.26	0.99	0.00	0	1,650.00
\$ / R	12.18	Put	On 11/12/2015	Foreign Exchange Future	2.05230	0.00205	2.10340	0.00210	2.052	18.12	0.01	0.00	0	150.00
\$ / R	12.20	Call	On 11/12/2015	Foreign Exchange Future	1,759.84560	1.75985	1,762.49410	1.76249	1,759.846	18.02	0.99	0.00	0	1,000.00
\$ / R	12.50	Call	On 11/12/2015	Foreign Exchange Future	1,461.94480	1.46194	1,464.50580	1.46451	1,461.945	16.59	0.98	0.00	0	500.00
\$ / R	12.56	Put	On 11/12/2015	Foreign Exchange Future	4.95140	0.00495	4.88270	0.00488	4.951	16.34	0.02	0.00	0	2,000.00
\$ / R	12.57	Call	On 11/12/2015	Foreign Exchange Future	1,392.83520	1.39284	1,395.36410	1.39536	1,392.835	16.32	0.98	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Future	12.58	Call	1,383.02500	1.38303	1,385.55140	1.38555	1,383.025	16.31	0.98	0.00	0	150.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.60	Call	1,363.42440	1.36342	1,365.94550	1.36595	1,363.424	16.28	0.98	0.00	0	30,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.70	Put	8.15900	0.00816	8.04840	0.00805	8.159	16.12	0.03	0.00	0	5,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.76	Put	10.03460	0.01003	9.90050	0.00990	10.035	16.03	0.04	0.00	0	402.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.77	Put	10.38240	0.01038	10.24370	0.01024	10.382	16.02	0.04	0.00	0	12,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.80	Call	1,169.19120	1.16919	1,171.63920	1.17164	1,169.191	15.97	0.96	0.00	0	17,883.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.80	Put	11.49120	0.01149	11.33920	0.01134	11.491	15.97	0.04	0.00	0	50,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.85	Put	13.57620	0.01358	13.39860	0.01340	13.576	15.89	0.05	0.00	0	8,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.90	Call	1,073.69120	1.07369	1,076.08520	1.07609	1,073.691	15.82	0.95	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.90	Put	15.99120	0.01599	15.78520	0.01579	15.991	15.82	0.05	0.00	0	100.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.00	Call	979.68530	0.97969	982.01100	0.98201	979.685	15.66	0.93	0.00	0	1,197.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.00	Put	21.98530	0.02199	21.71100	0.02171	21.985	15.66	0.07	0.00	0	54,500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.05	Put	25.66100	0.02566	25.34680	0.02535	25.661	15.59	0.08	0.00	0	20,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.10	Call	887.55970	0.88756	889.80140	0.88980	887.560	15.51	0.91	0.00	0	13,241.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.20	Call	797.75930	0.79776	799.89850	0.79990	797.759	15.36	0.88	0.00	0	677.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.20	Put	40.05930	0.04006	39.59850	0.03960	40.059	15.36	0.12	0.00	0	60.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.25	Call	753.89090	0.75389	755.97320	0.75597	753.891	15.28	0.87	0.00	0	201.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.28	Call	728.64520	0.72865	730.70160	0.73070	728.645	15.31	0.86	0.00	0	150.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.31	Call	703.76270	0.70376	705.79310	0.70579	703.763	15.33	0.84	0.00	0	5,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.32	Call	695.55250	0.69555	697.57250	0.69757	695.553	15.34	0.84	6,714,583.26	600	0.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.36	Put	65.44010	0.06544	64.82550	0.06483	65.440	15.38	0.18	0.00	0	1,260.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.38	Call	647.19960	0.64720	649.16840	0.64917	647.200	15.39	0.82	0.00	0	12,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.40	Call	631.44330	0.63144	633.39430	0.63339	631.443	15.41	0.81	0.00	0	1,300.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.40	Put	73.74330	0.07374	73.09430	0.07309	73.743	15.41	0.19	0.00	0	1,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.44	Call	600.49510	0.60050	602.41180	0.60241	600.495	15.44	0.79	0.00	0	39,222.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.50	Call	555.54380	0.55554	557.40880	0.55741	555.544	15.49	0.76	0.00	0	2,150.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.50	Put	97.84380	0.09784	97.10880	0.09711	97.844	15.49	0.24	0.00	0	200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.52	Call	540.96540	0.54097	542.81410	0.54281	540.965	15.51	0.75	0.00	0	5,200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.59	Call	491.60550	0.49161	493.39550	0.49340	491.606	15.57	0.72	0.00	0	12,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.60	Call	484.77080	0.48477	486.55150	0.48655	484.771	15.58	0.71	0.00	0	1,300.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.60	Put	127.07080	0.12707	126.25150	0.12625	127.071	15.58	0.29	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.62	Put	133.56360	0.13356	132.72850	0.13273	133.564	15.60	0.30	0.00	0	4,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.63	Put	136.89450	0.13689	136.05010	0.13605	136.895	15.61	0.31	0.00	0	250.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.64	Put	140.27960	0.14028	139.42750	0.13943	140.280	15.61	0.31	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.65	Put	143.72070	0.14372	142.86080	0.14286	143.721	15.62	0.32	0.00	0	15,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.66	Call	444.91810	0.44492	446.65040	0.44665	444.918	15.63	0.68	0.00	0	2,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.68	Put	154.38390	0.15438	153.49920	0.15350	154.384	15.65	0.33	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.72	Call	407.09780	0.40710	408.78100	0.40878	407.098	15.68	0.65	0.00	0	500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.72	Put	169.39780	0.16940	168.48100	0.16848	169.398	15.68	0.35	0.00	0	500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.80	Put	202.19700	0.20220	201.21500	0.20122	202.197	15.75	0.40	0.00	0	11,200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.83	Call	343.15490	0.34315	344.75050	0.34475	343.155	15.78	0.58	0.00	0	1,260.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.84	Put	219.99270	0.21999	218.97910	0.21898	219.993	15.78	0.42	0.00	0	13,360.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.91	Call	301.08170	0.30108	302.61260	0.30261	301.082	15.84	0.54	0.00	0	200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.91	Put	253.38170	0.25338	252.31260	0.25231	253.382	15.84	0.46	0.00	0	200.00	

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	258.38380	0.25838	257.30720	0.25731	258.384	15.85	0.47	9,845,112.24	1,500	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	259.88160	0.25988	261.54530	0.26155	259.882	16.02	0.49	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	302.18160	0.30218	301.24530	0.30125	302.182	16.02	0.51	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	308.04030	0.30804	307.13490	0.30713	308.040	16.05	0.52	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	243.64650	0.24365	245.43890	0.24544	243.647	16.13	0.46	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	239.72510	0.23973	241.54800	0.24155	239.725	16.16	0.46	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	224.57030	0.22457	0.00000	0.00000	224.570	16.27	0.44	18,363,421.44	3,000	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	376.05360	0.37605	375.49690	0.37550	376.054	16.36	0.58	4,905,635.40	600	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	187.10610	0.18711	189.37990	0.18938	187.106	16.58	0.38	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	174.92070	0.17492	177.30180	0.17730	174.921	16.69	0.36	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	163.45520	0.16346	165.93460	0.16593	163.455	16.80	0.34	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	140.11850	0.14012	142.78970	0.14279	140.119	17.06	0.30	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	111.82510	0.11183	114.69670	0.11470	111.825	17.42	0.25	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	654.12510	0.65413	654.39670	0.65440	654.125	17.42	0.75	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	79.05750	0.07906	82.06920	0.08207	79.058	18.02	0.19	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	72.75740	0.07276	75.78220	0.07578	72.757	18.19	0.17	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	62.70120	0.06270	65.72620	0.06573	62.701	18.50	0.15	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	50.68670	0.05069	53.66040	0.05366	50.687	18.96	0.13	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	48.27820	0.04828	51.23380	0.05123	48.278	19.06	0.12	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	29.98750	0.02999	32.66330	0.03266	29.988	20.11	0.08	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	24.75760	0.02476	27.30980	0.02731	24.758	20.49	0.06	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	19.43350	0.01943	21.82520	0.02183	19.433	20.94	0.05	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	13.53080	0.01353	15.65020	0.01565	13.531	21.64	0.04	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.98430	13.98430	13.98700	13.98700		15.82	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.19250	0.00019	0.18620	0.00019	0.193	22.83	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.53090	0.00053	0.51300	0.00051	0.531	22.01	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	247.10160	0.24710	248.95250	0.24895	247.102	16.23	0.43	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	0.79010	0.00079	0.71710	0.00072	0.790	24.01	0.00	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			14.00570	14.00570	14.00830	14.00830		15.83	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	130.20240	0.13020	129.32730	0.12933	130.202	15.25	0.26	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	381.67520	0.38168	382.95400	0.38295	381.675	15.74	0.55	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.04280	14.04280	14.04430	14.04430		16.00	0.00	0.00	0	47.00
\$ / R	On 13/01/2016	Any day expiry			14.04530	14.04530	14.04670	14.04670		16.03	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			14.07950	14.07950	14.08090	14.08090		16.20	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	8.17120	0.00817	8.55470	0.00855	8.171	18.05	0.02	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,173.73200	1.17373	1,177.89650	1.17790	1,173.732	15.29	0.88	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,054.98090	1.05498	1,059.06210	1.05906	1,054.981	15.26	0.85	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	177.24100	0.17724	179.29150	0.17929	177.241	15.34	0.27	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	291.80390	0.29180	295.80250	0.29580	291.804	17.12	0.38	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	131.37080	0.13137	135.96460	0.13596	131.371	19.30	0.19	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			14.08440	14.08440	14.08580	14.08580		16.24	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	271.10560	0.27111	273.30530	0.27331	271.106	15.73	0.36	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	370.95510	0.37096	374.62240	0.37462	370.955	16.62	0.45	0.00	0	100.00
\$ / R	On 12/02/2016	Any day expiry			14.11880	14.11880	14.12030	14.12030		16.30	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 12/02/2016	Any day expiry	11.60	Put	9.42040	0.00942	9.73890	0.00974	9.420	18.51	0.02	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	161.76610	0.16177	166.85950	0.16686	161.766	19.44	0.21	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.13650	14.13650	14.13790	14.13790		16.41	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	594.99680	0.59500	598.58460	0.59858	594.997	16.07	0.58	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.15170	14.15170	14.15290	14.15290		16.42	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	15.00870	0.01501	15.28410	0.01528	15.009	17.55	0.03	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	214.75440	0.21475	216.69620	0.21670	214.754	15.41	0.28	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	295.31140	0.29531	300.00980	0.30001	295.311	17.96	0.33	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	162.95460	0.16295	168.34410	0.16834	162.955	19.93	0.20	0.00	0	150.00
\$ / R	On 29/02/2016	Any day expiry			14.16180	14.16180	13.92100	13.92100		16.40	0.00	0.00	0	0.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	394.62710	0.39463	0.00000	0.00000	394.627	16.04	0.41	566,445.49	100	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	370.43810	0.37044	0.00000	0.00000	370.438	17.40	0.40	579,367.68	100	100.00
\$ / R	On 11/03/2016	Any day expiry			14.18950	14.18950	14.19060	14.19060		16.57	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.19710	14.19710	14.19820	14.19820		16.54	0.00	34,342,784.90	2,419	86,274.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	5.84070	0.00584	5.74740	0.00575	5.841	18.64	0.01	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	11.34510	0.01135	11.25770	0.01126	11.345	17.32	0.02	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	12.34480	0.01234	12.28220	0.01228	12.345	17.24	0.02	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	17.20760	0.01721	17.28510	0.01729	17.208	16.92	0.03	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	18.07200	0.01807	18.17810	0.01818	18.072	16.87	0.03	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	20.57560	0.02058	20.76570	0.02077	20.576	16.74	0.04	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	21.94230	0.02194	22.18020	0.02218	21.942	16.68	0.04	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	23.76700	0.02377	24.07080	0.02407	23.767	16.60	0.04	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	28.27670	0.02828	28.75020	0.02875	28.277	16.42	0.05	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	35.67780	0.03568	36.44420	0.03644	35.678	16.18	0.06	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,702.21040	1.70221	1,704.88570	1.70489	1,702.210	15.71	0.91	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	72.50400	0.07250	74.80640	0.07481	72.504	15.40	0.11	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,476.02850	1.47603	1,479.69560	1.47970	1,476.029	15.31	0.88	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	102.06910	0.10207	104.58400	0.10458	102.069	15.32	0.15	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	130.04140	0.13004	132.38720	0.13239	130.041	15.33	0.18	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,148.72410	1.14872	1,151.99230	1.15199	1,148.724	15.33	0.80	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	165.77430	0.16577	167.80430	0.16780	165.774	15.34	0.21	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	929.06580	0.92907	931.46050	0.93146	929.066	15.35	0.72	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	897.23300	0.89723	899.68120	0.89968	897.233	15.44	0.71	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	280.92580	0.28093	282.35610	0.28236	280.926	15.57	0.31	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	772.58160	0.77258	775.23920	0.77524	772.582	15.79	0.65	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	677.20580	0.67721	680.01490	0.68001	677.206	16.10	0.59	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	647.70490	0.64770	650.55530	0.65056	647.705	16.20	0.58	3,228,630.60	400	1,650.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	553.24540	0.55325	556.24480	0.55624	553.245	16.56	0.52	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	514.34730	0.51435	517.66780	0.51767	514.347	16.77	0.49	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	447.85280	0.44785	451.73730	0.45174	447.853	17.19	0.44	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	419.49960	0.41950	423.63530	0.42364	419.500	17.38	0.42	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	387.38500	0.38739	391.79930	0.39180	387.385	17.62	0.39	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	373.65630	0.37366	378.19280	0.37819	373.656	17.73	0.38	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	306.51750	0.30652	311.63440	0.31163	306.518	18.36	0.32	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	260.20540	0.26021	265.70460	0.26570	260.205	18.92	0.28	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	190.22140	0.19022	196.13770	0.19614	190.221	20.04	0.21	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	121.85010	0.12185	127.77020	0.12777	121.850	21.78	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	106.40070	0.10640	112.23480	0.11223	106.401	22.37	0.12	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	21.67290	0.02167	25.02410	0.02502	21.673	28.95	0.02	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.20220	14.20220	14.20320	14.20320		16.56	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	188.59030	0.18859	190.39110	0.19039	188.590	15.37	0.23	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	414.69940	0.41470	418.89430	0.41889	414.699	17.49	0.41	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.21980	14.21980	14.22080	14.22080		16.54	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	306.03820	0.30604	307.32130	0.30732	306.038	15.64	0.32	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	345.32490	0.34532	350.32040	0.35032	345.325	18.19	0.34	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.23500	14.23500	14.23590	14.23590		16.61	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	18.63380	0.01863	20.23860	0.02024	18.634	16.44	0.03	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	245.80680	0.24581	246.85060	0.24685	245.807	15.35	0.28	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	302.94560	0.30295	308.57410	0.30857	302.946	18.79	0.30	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	197.76140	0.19776	204.17060	0.20417	197.761	20.39	0.20	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.28550	14.28550	14.28610	14.28610		16.70	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	464.38600	0.46439	465.56390	0.46556	464.386	16.08	0.40	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	323.57570	0.32358	329.70710	0.32971	323.576	19.10	0.30	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.30570	14.30570	14.30630	14.30630		16.71	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	26.32050	0.02632	29.82030	0.02982	26.321	16.39	0.04	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	269.20570	0.26921	269.62020	0.26962	269.206	15.36	0.27	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	302.80910	0.30281	309.56960	0.30957	302.809	19.60	0.27	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	219.45360	0.21945	226.84590	0.22685	219.454	20.91	0.20	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			14.38520	14.38520	14.38490	14.38490		16.93	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	36.41210	0.03641	39.79770	0.03980	36.412	16.47	0.05	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	293.77800	0.29378	294.41420	0.29441	293.778	15.44	0.27	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	304.74630	0.30475	312.23480	0.31223	304.746	20.43	0.25	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	238.13220	0.23813	246.22010	0.24622	238.132	21.54	0.20	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.41110	14.41110	14.41030	14.41030		16.90	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	64.43310	0.06443	68.04200	0.06804	64.433	15.97	0.08	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	443.47790	0.44348	449.33000	0.44933	443.478	19.00	0.34	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.41880	14.41880	14.41800	14.41800		16.92	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.42920	14.42920	14.42820	14.42820		17.00	0.00	144,292.00	10	33,036.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	64.13340	0.06413	67.60870	0.06761	64.133	16.02	0.08	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	150.62130	0.15062	151.47910	0.15148	150.621	15.21	0.16	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	165.62170	0.16562	168.43400	0.16843	165.622	15.12	0.17	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	214.29100	0.21429	216.26750	0.21627	214.291	15.24	0.21	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,233.33340	1.23333	1,232.50660	1.23251	1,233.333	15.44	0.73	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	304.13340	0.30413	304.30660	0.30431	304.133	15.44	0.27	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	314.26650	0.31427	314.23210	0.31423	314.267	15.46	0.28	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	591.11490	0.59111	594.76850	0.59477	591.115	17.95	0.43	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	571.24850	0.57125	575.14600	0.57515	571.248	18.09	0.42	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	327.62910	0.32763	334.99090	0.33499	327.629	20.53	0.26	0.00	0	750.00

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	16.53	Call	289.41160	0.28941	297.28310	0.29728	289.412	21.10	0.23	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	259.11070	0.25911	267.35580	0.26736	259.111	21.63	0.21	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	247.49840	0.24750	255.88120	0.25588	247.498	21.86	0.20	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	235.75120	0.23575	244.26570	0.24427	235.751	22.10	0.19	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	196.23770	0.19624	209.95030	0.20995	196.238	25.58	0.14	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.46800	14.46800	14.46640	14.46640		17.01	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	44.93410	0.04493	48.68310	0.04868	44.934	16.36	0.05	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	312.99210	0.31299	313.93180	0.31393	312.992	15.44	0.27	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	309.28590	0.30929	317.37240	0.31737	309.286	21.19	0.23	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	264.97210	0.26497	273.56610	0.27357	264.972	21.98	0.20	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.54310	14.54310	14.54020	14.54020		17.18	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	51.96520	0.05197	55.89300	0.05589	51.965	16.25	0.06	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	327.61890	0.32762	328.08480	0.32808	327.619	15.42	0.26	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	310.35060	0.31035	318.59920	0.31860	310.351	21.98	0.22	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	280.57470	0.28057	289.27420	0.28927	280.575	22.56	0.20	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.58210	14.58210	14.57870	14.57870		17.28	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	148.04820	0.14805	151.52350	0.15152	148.048	15.48	0.14	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	597.87470	0.59787	601.61890	0.60162	597.875	18.99	0.39	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.62180	14.62180	14.61860	14.61860		17.33	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	59.56650	0.05957	64.19630	0.06420	59.566	16.20	0.06	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	343.77970	0.34378	344.56450	0.34456	343.780	15.48	0.26	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	325.55900	0.32556	335.41350	0.33541	325.559	23.19	0.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	319.02090	0.31902	329.78570	0.32979	319.021	23.93	0.20	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.65090	14.65090	14.64780	14.64780		17.43	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	348.55330	0.34855	349.32230	0.34932	348.553	15.48	0.26	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	339.04410	0.33904	348.79990	0.34880	339.044	23.12	0.21	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	337.21730	0.33722	347.21580	0.34722	337.217	23.31	0.21	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.65620	14.65620	14.65310	14.65310		17.43	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	456.10220	0.45610	456.06060	0.45606	456.102	15.77	0.31	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	377.68390	0.37768	386.32970	0.38633	377.684	22.14	0.24	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.67470	14.67470	14.67170	14.67170		17.45	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.68530	14.68530	14.68230	14.68230		17.53	0.00	8,811,180.00	600	12,949.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	269.76150	0.26976	271.22420	0.27122	269.762	15.22	0.21	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	378.61760	0.37862	387.67600	0.38768	378.618	22.45	0.23	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	362.06630	0.36207	371.60550	0.37161	362.066	22.87	0.22	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.70910	14.70910	14.70620	14.70620		17.55	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	67.01640	0.06702	72.25900	0.07226	67.016	16.12	0.06	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	358.32620	0.35833	359.12120	0.35912	358.326	15.51	0.26	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	364.12100	0.36412	375.96840	0.37597	364.121	24.58	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	360.76300	0.36076	373.24490	0.37324	360.763	25.08	0.20	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.78320	14.78320	14.78060	14.78060		17.75	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	72.68740	0.07269	78.66610	0.07867	72.687	16.04	0.07	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	369.05930	0.36906	369.94050	0.36994	369.059	15.52	0.25	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	400.19850	0.40020	414.13760	0.41414	400.198	25.90	0.21	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 26/10/2016	Any day expiry	18.85	Call	399.01080	0.39901	413.27520	0.41328	399.011	26.14	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.87520	14.87520	14.87360	14.87360		17.94	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	79.85990	0.07986	85.96170	0.08596	79.860	16.01	0.07	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	383.69730	0.38370	385.41830	0.38542	383.697	15.62	0.25	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	433.79800	0.43380	449.17210	0.44917	433.798	27.12	0.21	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.92140	14.92140	14.92010	14.92010		18.08	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.93590	14.93590	14.93460	14.93460		18.18	0.00	0.00	0	1,010.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	84.95320	0.08495	90.76970	0.09077	84.953	16.03	0.07	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	395.47300	0.39547	397.12800	0.39713	395.473	15.75	0.25	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	406.46930	0.40647	420.79650	0.42080	406.469	26.57	0.20	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	398.81960	0.39882	413.01860	0.41302	398.820	26.57	0.19	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.17880	15.17880	15.17890	15.17890		18.77	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.95770	13.95770	13.96030	13.96030		15.88	0.00	1,563,262.40	112	743.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.19710	14.19710	14.19820	14.19820		16.54	0.00	283,942.00	20	195.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.42920	14.42920	14.42820	14.42820		17.00	0.00	0.00	0	189.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.68530	14.68530	14.68230	14.68230		17.53	0.00	0.00	0	55.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.27540	21.27540	21.46790	21.46790		15.04	0.00	85,676,035.80	4,027	39,574.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	1.47000	0.00147	2.47370	0.00247	1.470	20.78	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,894.78810	1.89479	2,086.51290	2.08651	1,894.788	17.15	0.96	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,317.44100	1.31744	1,510.66970	1.51067	1,317.441	14.90	0.91	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	49.50430	0.04950	50.60250	0.05060	49.504	14.45	0.11	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	57.65290	0.05765	59.05680	0.05906	57.653	14.04	0.12	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,017.52660	1.01753	1,205.87560	1.20588	1,017.527	14.05	0.85	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	174.60880	0.17461	146.36880	0.14637	174.609	14.48	0.28	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	686.53000	0.68653	849.46290	0.84946	686.530	14.50	0.71	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	194.65440	0.19465	162.34690	0.16235	194.654	14.54	0.31	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	360.83780	0.36084	297.01250	0.29701	360.838	14.94	0.46	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	368.03890	0.36804	481.75180	0.48175	368.039	15.14	0.48	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	311.20350	0.31120	408.66530	0.40867	311.203	15.45	0.42	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	535.80350	0.53580	440.76530	0.44077	535.803	15.45	0.58	6,232,899.45	500	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	215.41020	0.21541	286.57670	0.28658	215.410	16.10	0.32	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	32.94520	0.03295	43.36930	0.04337	32.945	17.85	0.06	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry			22.33260	22.33260	22.52440	22.52440		15.90	0.00	0.00	0	2.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.63880	21.63880	21.82890	21.82890		15.37	0.00	22,396,158.00	1,035	9,752.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.99340	21.99340	22.17990	22.17990		15.80	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			22.34210	22.34210	22.52580	22.52580		16.17	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	723.77890	0.72378	658.93000	0.65893	723.779	15.18	0.33	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	523.59910	0.52360	553.77200	0.55377	523.599	19.82	0.24	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.38690	22.38690	22.57090	22.57090		16.20	0.00	0.00	0	200.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11465	0.11465	0.11517	0.11517		18.84	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11690	0.11690	0.11740	0.11740		16.01	0.00	0.00	0	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		0.11914	0.11914		0.11961	0.11961		16.38	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future		15.18290	15.18290		15.21200	15.21200		16.64	0.00	32,734,332.40	2,156	90,246.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	2.54450	0.00254	2.34000	0.00234	2.544	20.21	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	13.03560	0.01304	11.90450	0.01190	13.036	16.90	0.04	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	15.16220	0.01516	13.86460	0.01386	15.162	16.85	0.05	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	22.17190	0.02217	20.34580	0.02035	22.172	16.71	0.06	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	46.02670	0.04603	42.56420	0.04256	46.027	16.42	0.12	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	247.20140	0.24720	236.93260	0.23693	247.201	16.56	0.42	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	123.40860	0.12341	134.59650	0.13460	123.409	17.65	0.25	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	36.09590	0.03610	41.76860	0.04177	36.096	19.14	0.09	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.24230	15.24230	15.27130	15.27130		16.16	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	410.10280	0.41010	397.09080	0.39709	410.103	16.24	0.51	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	212.95030	0.21295	225.72820	0.22573	212.950	16.89	0.34	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.32730	15.32730	15.35470	15.35470		16.16	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	725.68070	0.72568	747.77160	0.74777	725.681	15.77	0.68	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	682.38360	0.68238	704.17340	0.70417	682.384	15.83	0.65	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			15.33400	15.33400	15.36140	15.36140		16.23	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	385.20440	0.38520	379.02570	0.37903	385.204	16.07	0.42	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	402.57600	0.40258	421.75380	0.42175	402.576	16.50	0.46	0.00	0	100.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.47840	15.47840	15.50540	15.50540		16.37	0.00	7,971,376.00	515	28,742.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	29.92640	0.02893	28.85300	0.02885	29.926	17.29	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	36.22630	0.03623	35.06900	0.03507	36.226	17.01	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	80.54580	0.08055	79.04950	0.07905	80.546	15.78	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	102.51550	0.10252	100.89570	0.10090	102.515	15.59	0.14	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	224.02450	0.22402	221.80330	0.22180	224.025	15.55	0.25	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	903.07070	0.90307	927.38630	0.92739	903.071	15.70	0.67	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	348.97700	0.34898	346.18120	0.34618	348.977	15.77	0.34	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	542.86940	0.54287	539.12030	0.53912	542.869	16.22	0.45	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	430.36560	0.43037	450.90290	0.45090	430.366	17.08	0.40	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	415.22080	0.41522	435.48340	0.43548	415.221	17.16	0.39	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	372.86010	0.37286	392.29280	0.39229	372.860	17.40	0.36	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	334.81070	0.33481	353.40270	0.35340	334.811	17.63	0.33	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.77190	15.77190	15.79650	15.79650		16.57	0.00	0.00	0	39.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	181.78420	0.18178	181.49040	0.18149	181.784	15.21	0.17	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	740.49840	0.74050	764.02680	0.76403	740.498	16.89	0.49	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.10560	16.10560	16.12740	16.12740		16.94	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.42510	16.42510	16.44830	16.44830		17.41	0.00	0.00	0	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.64052	100.64052	100.61142	100.61142			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.79484	99.79484	99.77620	99.77620			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.77303	99.77303	99.71868	99.71868			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 17/12/2020	Interest Rate Swap			99.06460		99.06460		99.03022	99.03022			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			466.57000		466.57000		467.39800	467.39800			0.00	4,665,700.00	1	0.00
AL37	On 04/02/2016	Index Future			474.73800		474.73800		475.06200	475.06200			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			483.05200		483.05200		483.38600	483.38600			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			545.17600		545.17600		547.00200	547.00200			0.00	5,451,760.00	1	0.00
AL7T	On 04/02/2016	Index Future			555.29600		555.29600		555.97100	555.97100			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			565.02100		565.02100		565.71300	565.71300			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			496.31100		496.31100		498.06900	498.06900			0.00	19,852,440.00	4	0.00
ALBI	On 04/02/2016	Index Future			505.83900		505.83900		506.23500	506.23500			0.00	0.00	0	600.00
ALBI	On 05/05/2016	Index Future			514.69800		514.69800		515.10600	515.10600			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			523.77700		523.77700		524.19300	524.19300			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.98760		9.98760		9.98110	9.98110		12.61	0.00	0.00	0	15,133.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	9.00580		0.00901		9.65910	0.00966	9.006	13.90	0.05	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	421.71180		0.42171		416.80610	0.41681	421.712	12.85	0.84	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	81.77240		0.08177		80.78150	0.08078	81.772	13.20	0.31	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.03600		10.03600		10.02860	10.02860		11.73	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.11270		10.11270		10.10500	10.10500		12.20	0.00	0.00	0	6,655.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.23870		10.23870		10.22970	10.22970		13.40	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.38300		10.38300		10.37230	10.37230		14.37	0.00	0.00	0	500.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.60860		10.60860		10.63780	10.63780		11.81	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.78720		10.78720		10.81520	10.81520		13.48	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.01800		14.01800		14.09400	14.09400		17.35	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.31770		14.31770		14.39070	14.39070		16.72	0.00	0.00	0	1,709.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.18570		2.18570		2.19150	2.19150		16.36	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.20590		2.20590		2.21180	2.21180		16.01	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.03770		2.03770		2.04160	2.04160		19.23	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.07950		2.07950		2.08300	2.08300		19.64	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 05/05/2016	Bond Future			128.81501		128.81501		128.79162	128.79162			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

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
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	10.00500	80.48149		9.95608	80.82149				0.00	518,381,277.09	6,441	0.00
ES33	On 04/02/2016	Bond Future	10.06129	82.08288		10.05199	82.14664				0.00	0.00	0	6,569.00
ES33	On 05/05/2016	Bond Future	10.14539	79.73091		10.13566	79.79666				0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.23143	81.15251		10.22135	81.21962				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	493.98200	493.98200		495.59400	495.59400				0.00	69,157,480.00	14	0.00
GOVI	On 04/02/2016	GOVI	503.29600	503.29600		503.72000	503.72000				0.00	699,581,440.00	139	443.00
GOVI	On 05/05/2016	GOVI	512.11100	512.11100		512.54700	512.54700				0.00	0.00	0	145.00
GOVI	On 04/08/2016	GOVI	521.14400	521.14400		521.58900	521.58900				0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.55488	123.55488		123.87525	123.87525				0.00	2,594,652.48	21	0.00
I2025	On 04/02/2016	Bond Future	124.83951	124.83951		124.71260	124.71260				0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	127.03643	127.03643		126.90824	126.90824				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	103.47236	103.47236		103.49054	103.49054				0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	105.21423	105.21423		105.19583	105.19583				0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	106.09118	106.09118		106.07323	106.07323				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	128.26216	128.26216		128.59410	128.59410				0.00	65,798,488.08	513	0.00
I2038	On 04/02/2016	Bond Future	129.38159	129.38159		129.35875	129.35875				0.00	0.00	0	7,889.00
I2038	On 05/05/2016	Bond Future	131.65871	131.65871		131.63625	131.63625				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	127.14410	127.14410		127.47299	127.47299				0.00	121,804,047.80	958	0.00
I2046	On 04/02/2016	Bond Future	129.45568	129.45568		129.57363	129.57363				0.00	0.00	0	6,612.00

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
I2046	On 05/05/2016	Bond Future		130.30499	130.30499		130.42594	130.42594			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		134.36345	134.36345		134.71059	134.71059			0.00	106,147,125.50	790	0.00
I2050	On 04/02/2016	Bond Future		135.44609	135.44609		135.42148	135.42148			0.00	0.00	0	5,946.00
I2050	On 05/05/2016	Bond Future		137.82970	137.82970		137.80556	137.80556			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		233.78400	233.78400		233.84400	233.84400			0.00	46,756,800.00	20	0.00
IGOV	On 04/02/2016	Index Future		237.62900	237.62900		237.69800	237.69800			0.00	0.00	0	1,035.00
IGOV	On 05/05/2016	Index Future		241.81000	241.81000		241.88200	241.88200			0.00	0.00	0	19.00
IGOV	On 04/08/2016	Index Future		246.09400	246.09400		246.16800	246.16800			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		633.40200	633.40200		633.40200	633.40200			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		643.94000	643.94000		644.15000	644.15000			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		655.63800	655.63800		655.85400	655.85400			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.37000	93.63000		6.31000	93.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.44000	93.56000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.53000	93.47000		6.40000	93.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.61000	93.39000		6.45000	93.55000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.67000	93.33000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		6.77000	93.23000		6.57000	93.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.92000	93.08000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.12000	92.88000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.29000	92.71000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.44000	92.56000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.62000	92.38000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.78000	92.22000		7.68000	92.32000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.13580	0.13580		0.13600	0.13600			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.13560	0.13560		0.13590	0.13590			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.13470	0.13470		0.13560	0.13560			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.13350	0.13350		0.13500	0.13500			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.06880	0.06880		0.06870	0.06870			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.06470	0.06470		0.06450	0.06450			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06180	0.06180		0.06150	0.06150			0.00	0.00	0	0.00
NZ\$ / R	On 20/11/2015	Any day expiry		9.22230	9.22230		9.16360	9.16360		18.54	0.00	0.00	0	8,000.00
NZ\$ / R	On 20/11/2015	Any day expiry	9.34 Put	172.29980	0.17230		214.62360	0.21462	172.300	13.71	0.67	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		9.24310	9.24310		9.18580	9.18580		11.12	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		9.34260	9.34260		9.28370	9.28370		12.31	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		9.44250	9.44250		9.38160	9.38160		13.58	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
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.08780		1.08780		1.08970	1.08970			0.00	10,878.00	10	1,463.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09030		1.09030		1.09210	1.09210			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09310		1.09310		1.09480	1.09480			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.46500		118.52665		8.41078	118.95081		9.14	0.00	3,876,532,614.90	32,706	0.00
R186	On 04/02/2016	Bond Future			8.49570		115.44991		8.47563	115.60383		9.21	0.00	825,582,306.41	7,151	43,719.00
R186	On 04/02/2016	Bond Future	7.90	Call	547.04000		0.54704		585.62000	0.58562	547.040	9.01	0.19	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.40	Call	1,769.33000		1.76933		1,851.62000	1.85162	1,769.330	9.18	0.45	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.70	Put	1,437.74000		1.43774		1,391.68000	1.39168	1,437.740	9.30	0.38	218,032,513.51	5,000	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,299.60000		1.29960		1,257.31000	1.25731	1,299.600	9.32	0.35	202,748,237.47	5,000	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	1,171.81000		1.17181		1,133.12000	1.13312	1,171.810	9.34	0.32	187,985,016.30	5,000	5,000.00
R186	On 05/05/2016	Bond Future			8.54757		117.47280		8.52656	117.63066		9.07	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.60101		114.26648		8.57913	114.42744		9.21	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			295.80262		295.80262		296.56966	296.56966			0.00	76,908,681.20	260	0.00
R197	On 04/02/2016	Bond Future			295.17092		295.17092		295.11944	295.11944			0.00	0.00	0	724.00
R197	On 05/05/2016	Bond Future			300.36509		300.36509		300.31466	300.31466			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future			241.84431		241.84431		242.47045	242.47045			0.00	191,057,004.90	790	0.00
R202	On 04/02/2016	Bond Future			243.14292		243.14292		243.10022	243.10022			0.00	0.00	0	53,566.00
R202	On 05/05/2016	Bond Future			247.42161		247.42161		247.37960	247.37960			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/11/2015	Bond Future			8.21000		99.01166		8.16087	99.27396		7.23	0.00	936,254,256.96	9,456	0.00
R2023	On 04/02/2016	Bond Future			8.25582		100.79700		8.23563	100.90163		6.74	0.00	0.00	0	9,691.00
R2023	On 05/05/2016	Bond Future			8.30757		98.63484		8.28621	98.74236		7.01	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.36040		100.39340		8.33795	100.50296		6.74	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			7.14500		103.13379		7.09105	103.22688		1.80	0.00	1,520,398,332.18	14,742	0.00
R203	On 04/02/2016	Bond Future			7.19461		104.88540		7.17196	104.91938		1.14	0.00	0.00	0	15,947.00
R203	On 05/05/2016	Bond Future			7.20965		102.55382		7.18170	102.58951		1.41	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.21308		104.38232		7.17825	104.41881		1.14	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			8.85500		95.35604		8.80575	95.73207			0.00	709,162,869.48	7,437	0.00
R2030	On 04/02/2016	Bond Future			8.88568		93.18369		8.87087	93.29519			0.00	0.00	0	9,973.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 05/05/2016	Bond Future		8.94136	94.81715		8.92594	94.93155			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.98000	94.70619		8.92575	95.14765			0.00	132,872,784.57	1,403	0.00
R2032	On 04/02/2016	Bond Future		9.00076	96.63032		8.99114	96.70768			0.00	0.00	0	2,957.00
R2032	On 05/05/2016	Bond Future		9.05573	94.16657		9.04568	94.24632			0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future		9.11189	95.84561		9.10150	95.92694			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		9.17000	96.11571		9.12074	96.55199			0.00	1,138,682,816.37	11,847	0.00
R2037	On 04/02/2016	Bond Future		9.19503	93.79383		9.18541	93.87815			0.00	0.00	0	48,339.00
R2037	On 05/05/2016	Bond Future		9.25113	95.43804		9.24111	95.52485			0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future		9.30938	92.88139		9.29904	92.96986			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		7.50500	104.44238		7.45098	104.59132		3.13	0.00	1,621,885,719.02	15,529	0.00
R204	On 04/02/2016	Bond Future		7.55069	102.21607		7.52951	102.27014		2.56	0.00	20,443,214.00	200	29,306.00
R204	On 05/05/2016	Bond Future		7.59762	104.00693		7.57372	104.06305		2.75	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future		7.64965	101.82260		7.62286	101.87987		2.56	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		9.25000	97.41662		9.20572	97.84092			0.00	286,891,945.90	2,945	0.00
R2044	On 04/02/2016	Bond Future		9.26763	95.06935		9.26830	95.06298			0.00	28,520,805.00	300	17,852.00
R2044	On 05/05/2016	Bond Future		9.32177	96.73598		9.32235	96.73053			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future		9.37788	94.07722		9.37846	94.07184			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		9.23000	96.77415		9.18073	97.25935			0.00	1,604,805,729.45	16,583	0.00
R2048	On 04/02/2016	Bond Future		9.24368	98.86060		9.24435	98.85405			0.00	148,290,900.00	1,500	54,392.00
R2048	On 05/05/2016	Bond Future		9.29334	96.15777		9.29393	96.15207			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future		9.34350	97.87222		9.34409	97.86658			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		7.79000	100.41352		7.74094	100.58399		4.42	0.00	184,057,982.16	1,833	0.00
R207	On 04/02/2016	Bond Future		7.84077	98.52375		7.82008	98.59183			0.00	6,206,996.25	63	47,160.00
R207	On 04/02/2016	Bond Future	7.27	Call	141.61000	0.14161	154.68000	0.15468	141.610	3.68	0.15	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	303.83000	0.30383	326.25000	0.32625	303.830	3.72	0.27	0.00	0	19.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 05/05/2016	Bond Future			7.90068		100.25028		7.87803	100.32061		3.98	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	653.35000		0.65335		681.53000	0.68153	653.350	3.89	0.36	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.96500		98.39435		7.94038	98.46610		3.82	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			7.96000		95.52583		7.91087	95.73128		5.69	0.00	168,603,089.95	1,765	0.00
R208	On 04/02/2016	Bond Future			8.00453		97.21883		7.98411	97.30088		5.04	0.00	17,693,827.06	182	37,966.00
R208	On 05/05/2016	Bond Future			8.05885		95.52104		8.03692	95.60554		5.33	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.11658		97.22411		8.09319	97.31031		5.04	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			9.07500		74.65587		9.02568	75.01932		14.68	0.00	604,189,955.91	8,093	0.00
R209	On 04/02/2016	Bond Future			9.09453		76.17875		9.08488	76.24927		14.51	0.00	0.00	0	41,118.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,000.40000		1.00040		991.11000	0.99111	1,000.400	14.68	0.28	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.14443		74.36442		9.13440	74.43699		14.79	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	815.30000		0.81530		836.02000	0.83602	815.300	14.30	0.20	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,594.44000		2.59444		2,636.84000	2.63684	2,594.440	14.67	0.47	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.19515		75.69035		9.18482	75.76435		14.51	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			180.97846		180.97846		181.44756	181.44756			0.00	274,363,345.36	1,516	0.00
R210	On 04/02/2016	Bond Future			184.46943		184.46943		184.43773	184.43773			0.00	0.00	0	2,860.00
R210	On 05/05/2016	Bond Future			185.54965		185.54965		185.51872	185.51872			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			135.72263		135.72263		136.35298	136.35298			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.58653		136.58653		136.92856	136.92856			0.00	0.00	0	1,120.00
R211	On 05/05/2016	Bond Future			138.99037		138.99037		139.33936	139.33936			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future			141.92098		141.92098		142.28893	142.28893			0.00	50,949,631.82	359	0.00
R212	On 04/02/2016	Bond Future			142.78278		142.78278		142.79919	142.79919			0.00	0.00	0	1,569.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 05/05/2016	Bond Future	145.29570		145.29570		145.31341	145.31341			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	8.92000		85.49143		8.86577	85.88945		12.54	0.00	415,146,384.08	4,856	0.00
R213	On 04/02/2016	Bond Future	8.94715		87.19065		8.93238	87.29773		12.29	0.00	0.00	0	31,687.00
R213	On 05/05/2016	Bond Future	8.99821		85.17031		8.98288	85.28007		12.57	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	9.04989		86.68880		9.03405	86.80075		12.29	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	9.15000		75.30621		9.10070	75.68678		15.38	0.00	241,356,403.05	3,205	0.00
R214	On 04/02/2016	Bond Future	9.16641		76.89329		9.16192	76.92768		15.23	0.00	0.00	0	32,977.00
R214	On 05/05/2016	Bond Future	9.21393		74.94594		9.20921	74.98176		15.52	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	9.26182		76.28218		9.25695	76.31880		15.23	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	24,274.61000		24,274.61000		24,339.94000	24,339.94000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.92160		9.92160		9.96630	9.96630		12.20	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	10.06420		10.06420		10.10830	10.10830		13.05	0.00	3,522,470.00	350	2,893.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.83830		4.83830		4.85460	4.85460		11.61	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.79550		4.79550		4.81220	4.81220		14.24	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.07080		1.07080		1.08760	1.08760			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.04000		1.04000		1.04910	1.04910			0.00	0.00	0	1.00
Total for Derivatives :												18,319,310,998.97	238,378	4187642.00
Grand Total:												18,319,310,998.97	238,378	4187642.00