



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: 07/10/2015

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 07/10/2015	Any day expiry	13.35910	13.35910		13.59970	13.59970		18.04	0.00	0.00	0	0.00	
\$ / R	On 09/10/2015	Any day expiry	13.37710	13.37710		13.59970	13.59970		17.33	0.00	0.00	0	0.00	
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	1.01000	0.00101	10.85400	0.01085	1.010	26.07	0.01	0.00	0	5,000.00
\$ / R	On 12/10/2015	Any day expiry	13.38230	13.38230		13.60570	13.60570		15.09	0.00	0.00	0	0.00	
\$ / R	On 12/10/2015	Any day expiry	14.05	Call	2.03490	0.00203	14.69160	0.01469	2.035	19.78	0.02	0.00	0	3,000.00
\$ / R	On 13/10/2015	Any day expiry	13.38400	13.38400		13.60770	13.60770		15.43	0.00	0.00	0	2,726.00	
\$ / R	On 14/10/2015	Any day expiry	13.38520	13.38520		13.60970	13.60970		15.67	0.00	0.00	0	1,000.00	
\$ / R	On 16/10/2015	Any day expiry	13.38750	13.38750		13.61360	13.61360		16.24	0.00	0.00	0	0.00	
\$ / R	On 16/10/2015	Any day expiry	14.00	Call	14.25030	0.01425	44.42850	0.04443	14.250	19.78	0.08	0.00	0	3,000.00
\$ / R	On 20/10/2015	Any day expiry	13.39360	13.39360		13.62340	13.62340		16.07	0.00	0.00	0	600.00	
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	205.93550	0.20594	371.10350	0.37110	205.935	15.99	0.59	0.00	0	3,000.00
\$ / R	On 22/10/2015	Any day expiry	13.39880	13.39880		13.62830	13.62830		16.29	0.00	0.00	0	0.00	
\$ / R	On 22/10/2015	Any day expiry	13.46	Call	151.07530	0.15108	282.93180	0.28293	151.075	16.58	0.45	0.00	0	3,000.00
\$ / R	On 28/10/2015	Any day expiry	13.41450	13.41450		13.64290	13.64290		16.16	0.00	0.00	0	351.00	
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.02440	0.00002	0.02190	0.00002	0.024	24.87	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.09330	0.00009	0.06180	0.00006	0.093	23.48	0.00	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	13.44	Call	197.41610	0.19742	0.00000	0.00000	197.416	16.34	0.49	52,527,428.00	8,000	8,000.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	152.73320	0.15273	267.53490	0.26753	152.733	16.88	0.40	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.70940	0.00071	0.71910	0.00072	0.709	34.09	0.00	0.00	0	300.00
\$ / R	On 30/10/2015	Any day expiry			13.41970	13.41970	13.64780	13.64780		16.25	0.00	0.00	0	0.00
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	537.00350	0.53700	379.63910	0.37964	537.003	18.29	0.76	0.00	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	65.85320	0.06585	122.85820	0.12286	65.853	18.86	0.19	0.00	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry			13.43540	13.43540	13.66250	13.66250		16.31	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	743.77660	0.74378	958.49850	0.95850	743.777	15.45	0.90	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	511.26870	0.51127	704.90010	0.70490	511.269	15.56	0.78	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	153.56410	0.15356	250.72240	0.25072	153.564	17.38	0.35	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	418.16410	0.41816	288.22240	0.28822	418.164	17.38	0.65	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.44820	13.44820	13.67460	13.67460		16.30	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	87.14050	0.08714	50.56970	0.05057	87.140	15.52	0.23	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	130.06430	0.13006	79.52990	0.07953	130.064	15.76	0.31	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	148.09560	0.14810	234.88250	0.23488	148.096	17.74	0.32	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	73.09910	0.07310	120.79400	0.12079	73.099	19.58	0.17	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.46440	13.46440	13.69100	13.69100		16.31	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	465.51460	0.46551	638.28600	0.63829	465.515	15.78	0.68	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	349.92100	0.34992	0.00000	0.00000	349.921	16.13	0.57	77,715,745.38	10,000	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	324.56510	0.32457	470.14540	0.47015	324.565	16.22	0.55	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.46670	13.46670	13.69340	13.69340		16.35	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	458.29450	0.45829	628.77520	0.62878	458.294	15.86	0.67	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	355.45650	0.35546	0.00000	0.00000	355.457	16.17	0.57	46,742,895.60	6,000	3,000.00
\$ / R	On 20/11/2015	Any day expiry			13.47130	13.47130	13.69810	13.69810		16.57	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	156.19600	0.15620	102.45360	0.10245	156.196	15.87	0.32	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	487.51700	0.48752	360.06250	0.36006	487.517	17.49	0.62	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.48060	13.48060	13.70750	13.70750		16.49	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	246.23780	0.24624	355.07180	0.35507	246.238	17.13	0.42	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	163.17600	0.16318	242.05340	0.24205	163.176	18.24	0.30	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.48290	13.48290	13.70980	13.70980		16.53	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.61990	0.00062	0.46720	0.00047	0.620	21.30	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	1.25310	0.00125	1.01420	0.00101	1.253	19.85	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	44.95120	0.04495	29.93490	0.02993	44.951	15.40	0.12	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	79.53370	0.07953	53.74040	0.05374	79.534	15.26	0.19	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	99.31480	0.09931	65.51590	0.06552	99.315	15.42	0.22	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	581.35220	0.58135	763.84910	0.76385	581.352	15.61	0.73	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	128.45220	0.12845	84.04910	0.08405	128.452	15.61	0.27	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	449.26850	0.44927	611.34940	0.61135	449.268	16.03	0.63	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	443.55400	0.44355	604.59990	0.60460	443.554	16.05	0.63	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	210.65400	0.21065	144.79990	0.14480	210.654	16.05	0.37	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	399.73630	0.39974	552.34600	0.55235	399.736	16.20	0.59	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	246.83630	0.24684	172.54600	0.17255	246.836	16.20	0.41	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	349.62120	0.34962	491.42890	0.49143	349.621	16.40	0.54	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	261.33320	0.26133	374.64980	0.37465	261.333	17.06	0.43	0.00	0	15,000.00

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 25/11/2015	Any day expiry	13.73	Call	235.39030	0.23539	338.88570	0.33889	235.390	17.35	0.40	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	201.17220	0.20117	293.06270	0.29306	201.172	17.77	0.35	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	11.71330	0.01171	16.34350	0.01634	11.713	33.33	0.02	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.51300	13.51300	13.74040	13.74040		16.50	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.52040	13.52040	13.74800	13.74800		16.57	0.00	1,498,438,891.20	110,828	737,844.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,572.14400	2.57214	2,799.47530	2.79948	2,572.144	19.62	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	1.74400	0.00174	1.47530	0.00148	1.744	19.62	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,522.32250	2.52232	2,749.59730	2.74960	2,522.323	19.45	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,323.23910	2.32324	2,550.39050	2.55039	2,323.239	18.77	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,124.59360	2.12459	2,351.56660	2.35157	2,124.594	18.09	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	6.19750	0.00620	5.30550	0.00531	6.198	17.41	0.02	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	6.31980	0.00632	5.41150	0.00541	6.320	17.38	0.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	8.31040	0.00831	7.13270	0.00713	8.310	16.90	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	9.16510	0.00917	7.86940	0.00787	9.165	16.73	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	11.14850	0.01115	9.57340	0.00957	11.148	16.39	0.03	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	13.56300	0.01356	11.63690	0.01164	13.563	16.05	0.04	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,388.60250	1.38860	1,613.57200	1.61357	1,388.603	15.54	0.95	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	19.85970	0.01986	16.50190	0.01650	19.860	15.53	0.05	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,341.43420	1.34143	1,565.15170	1.56515	1,341.434	15.52	0.95	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,067.29910	1.06730	1,280.76780	1.28077	1,067.299	15.42	0.89	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	54.34470	0.05434	38.15420	0.03815	54.345	15.40	0.12	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,006.07370	1.00607	1,217.11920	1.21712	1,006.074	15.40	0.88	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	997.42750	0.99743	1,208.10320	1.20810	997.428	15.40	0.87	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	980.21520	0.98022	1,190.13260	1.19013	980.215	15.39	0.87	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	75.42110	0.07542	53.56450	0.05356	75.421	15.36	0.16	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	86.21460	0.08621	61.53690	0.06154	86.215	15.34	0.18	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	88.12360	0.08812	62.95380	0.06295	88.124	15.33	0.18	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	814.45020	0.81445	1,015.35750	1.01536	814.450	15.32	0.81	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	94.05020	0.09405	67.35750	0.06736	94.050	15.32	0.19	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	104.60000	0.10460	75.23190	0.07523	104.600	15.31	0.21	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	738.34820	0.73835	931.80980	0.93181	738.348	15.40	0.77	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	117.94820	0.11795	83.80980	0.08381	117.948	15.40	0.23	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	668.38880	0.66839	851.21730	0.85122	668.389	15.60	0.74	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	147.98880	0.14799	103.21730	0.10322	147.989	15.60	0.26	1,720,032.30	500	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	164.69780	0.16470	114.11840	0.11412	164.698	15.69	0.29	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	602.95080	0.60295	775.79760	0.77580	602.951	15.79	0.69	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.15	Put	201.55800	0.20156	142.52240	0.14252	201.558	15.89	0.33	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	542.11840	0.54212	706.30750	0.70631	542.118	15.98	0.65	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	221.71840	0.22172	158.30750	0.15831	221.718	15.98	0.35	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	513.43320	0.51343	673.16930	0.67317	513.433	16.08	0.63	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	243.03320	0.24303	175.16930	0.17517	243.033	16.08	0.37	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	496.77500	0.49678	653.80470	0.65380	496.775	16.14	0.62	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	480.52670	0.48053	634.83430	0.63483	480.527	16.20	0.60	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	293.95960	0.29396	216.08880	0.21609	293.960	16.29	0.42	0.00	0	1,260.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	444.20680		0.44421		592.09770	0.59210	444.207	16.33	0.57	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	434.23510		0.43424		580.27930	0.58028	434.235	16.37	0.57	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	313.83510		0.31384		232.27930	0.23228	313.835	16.37	0.43	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	414.82210		0.41482		557.17110	0.55717	414.822	16.45	0.55	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	387.01420		0.38701		523.81170	0.52381	387.014	16.57	0.52	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	366.61420		0.36661		275.81170	0.27581	366.614	16.57	0.48	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	378.66810		0.37867		513.03660	0.51304	378.668	16.63	0.51	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	350.78320		0.35078		476.67890	0.47668	350.783	16.86	0.49	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	346.96470		0.34696		471.65530	0.47166	346.965	16.89	0.48	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	426.56470		0.42656		323.65530	0.32366	426.565	16.89	0.52	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	439.04570		0.43905		333.73450	0.33373	439.046	16.95	0.53	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	445.34690		0.44535		338.83700	0.33884	445.347	16.98	0.53	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	451.68510		0.45169		343.98120	0.34398	451.685	17.02	0.53	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	458.06450		0.45806		349.16720	0.34917	458.064	17.05	0.54	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	324.88260		0.32488		442.39230	0.44239	324.883	17.08	0.46	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	477.43120		0.47743		364.97100	0.36497	477.431	17.15	0.55	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	304.17850		0.30418		414.61750	0.41462	304.178	17.27	0.43	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	503.77850		0.50378		386.61750	0.38662	503.778	17.27	0.57	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	558.20780		0.55821		433.26270	0.43326	558.208	17.53	0.59	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	269.58700		0.26959		369.71860	0.36972	269.587	17.63	0.39	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	246.96180		0.24696		340.58410	0.34058	246.962	17.89	0.37	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	636.56180		0.63656		502.58410	0.50258	636.562	17.89	0.63	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	223.84210		0.22384		310.52870	0.31053	223.842	18.17	0.34	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	711.01750		0.71102		569.35840	0.56936	711.018	18.21	0.66	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	211.98880		0.21199		295.00270	0.29500	211.989	18.34	0.32	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	796.10230		0.79610		646.59360	0.64659	796.102	18.56	0.70	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	180.27450		0.18027		253.05170	0.25305	180.275	18.82	0.28	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	172.97410		0.17297		242.95410	0.24295	172.974	18.96	0.27	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	166.01470		0.16601		233.28030	0.23328	166.015	19.10	0.26	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	151.50280		0.15150		212.98940	0.21299	151.503	19.43	0.24	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	133.07120		0.13307		187.28950	0.18729	133.071	19.89	0.21	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,112.67120		1.11267		939.28950	0.93929	1,112.671	19.89	0.79	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	109.65600		0.10966		154.96670	0.15497	109.656	20.60	0.18	0.00	0	4,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	104.60310		0.10460		147.93980	0.14794	104.603	20.78	0.17	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	96.20880		0.09621		136.22570	0.13623	96.209	21.10	0.16	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	85.24960		0.08525		121.21640	0.12122	85.250	21.55	0.14	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	82.93650		0.08294		118.04280	0.11804	82.936	21.65	0.14	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	63.60790		0.06361		91.07720	0.09108	63.608	22.67	0.11	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	57.49130		0.05749		82.37040	0.08237	57.491	23.08	0.10	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	50.87290		0.05087		72.91170	0.07291	50.873	23.59	0.09	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	42.54670		0.04255		60.95600	0.06096	42.547	24.37	0.07	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.54550		13.54550		13.77360	13.77360		16.63	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.89540		0.00190		1.68650	0.00169	1.895	19.66	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	3.64270		0.00364		3.02470	0.00302	3.643	18.56	0.01	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	222.90190	0.22290	302.36830	0.30237	222.902	18.53	0.32	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	27.14800	0.02715	40.25440	0.04025	27.148	32.62	0.04	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.60310	13.60310	13.83180	13.83180		16.83	0.00	0.00	0	2,650.00
\$ / R	On 27/01/2016	Any day expiry			13.63650	13.63650	13.86610	13.86610		16.99	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	26.00130	0.02600	20.41520	0.02042	26.001	16.24	0.05	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	863.25630	0.86326	1,049.99160	1.04999	863.256	15.46	0.74	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	775.85440	0.77585	946.90730	0.94691	775.854	15.78	0.69	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	433.87000	0.43387	345.39450	0.34539	433.870	16.65	0.44	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	272.15790	0.27216	347.24430	0.34724	272.158	19.40	0.31	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	157.13150	0.15713	200.57880	0.20058	157.131	21.88	0.18	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			13.67470	13.67470	13.90520	13.90520		17.15	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	23.73920	0.02374	19.79810	0.01980	23.739	16.55	0.04	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	183.51550	0.18352	230.91890	0.23092	183.515	21.91	0.20	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.69140	13.69140	13.92230	13.92230		17.14	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	483.41460	0.48341	598.41770	0.59842	483.415	17.77	0.46	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.70570	13.70570	13.93700	13.93700		17.13	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	38.61880	0.03862	32.68770	0.03269	38.619	16.20	0.06	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	464.73620	0.46474	379.44140	0.37944	464.736	16.66	0.42	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	287.16980	0.28717	357.00420	0.35700	287.170	20.25	0.28	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	186.76630	0.18677	232.19330	0.23219	186.766	22.39	0.19	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			13.74150	13.74150	13.97370	13.97370		17.26	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.74860	13.74860	13.98110	13.98110		17.22	0.00	88,073,531.60	6,406	70,213.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	15.53730	0.01554	14.01680	0.01402	15.537	17.40	0.03	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	32.65270	0.03265	28.16100	0.02816	32.653	16.59	0.05	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	35.07480	0.03507	30.26790	0.03027	35.075	16.50	0.05	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	46.46840	0.04647	40.17960	0.04018	46.468	16.18	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	48.43870	0.04844	41.89280	0.04189	48.439	16.13	0.07	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	54.06230	0.05406	46.78120	0.04678	54.062	16.00	0.08	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	57.08750	0.05709	49.40990	0.04941	57.088	15.93	0.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	61.08200	0.06108	52.87970	0.05288	61.082	15.85	0.09	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	70.75740	0.07076	61.27900	0.06128	70.757	15.67	0.10	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	86.13430	0.08613	74.61190	0.07461	86.134	15.43	0.12	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,330.11310	1.33011	1,538.79670	1.53880	1,330.113	15.27	0.83	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	175.15600	0.17516	142.77110	0.14277	175.156	15.35	0.21	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,139.42840	1.13943	1,337.36900	1.33737	1,139.428	15.38	0.77	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	234.18210	0.23418	193.85780	0.19386	234.182	15.45	0.26	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	286.89320	0.28689	237.17270	0.23717	286.893	15.61	0.30	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	878.77680	0.87878	1,050.45210	1.05045	878.777	15.86	0.67	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	357.72050	0.35772	289.95460	0.28995	357.721	16.01	0.35	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	705.32810	0.70533	850.08700	0.85009	705.328	16.73	0.57	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	552.22660	0.55223	459.70490	0.45970	552.227	16.92	0.45	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	618.58460	0.61858	750.89730	0.75090	618.585	17.25	0.52	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	554.56980	0.55457	675.55040	0.67555	554.570	17.73	0.48	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	472.51260	0.47251	578.15510	0.57816	472.513	18.44	0.42	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	445.89490	0.44589	546.30420	0.54630	445.895	18.71	0.40	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	400.30280	0.40030	491.34400	0.49134	400.303	19.22	0.36	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	380.81540	0.38082	467.66160	0.46766	380.815	19.46	0.35	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	349.11430	0.34911	428.96590	0.42897	349.114	19.88	0.32	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	301.62020	0.30162	370.60770	0.37061	301.620	20.63	0.28	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	267.16400	0.26716	328.62820	0.32863	267.164	21.26	0.25	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	212.16360	0.21216	260.84300	0.26084	212.164	22.46	0.20	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	154.55640	0.15456	188.38080	0.18838	154.556	24.35	0.15	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	150.55770	0.15056	170.79550	0.17080	150.558	25.48	0.14	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	36.44140	0.03644	49.06930	0.04907	36.441	30.68	0.04	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.75340	13.75340	13.98600	13.98600		17.24	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	398.68910	0.39869	323.75680	0.32376	398.689	16.23	0.37	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	378.74110	0.37874	464.31380	0.46431	378.741	19.58	0.34	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			13.77010	13.77010	14.00310	14.00310		17.32	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	581.86870	0.58187	488.27390	0.48827	581.869	16.99	0.45	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	332.96520	0.33297	406.72550	0.40673	332.965	20.41	0.30	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			13.78440	13.78440	14.01780	14.01780		17.30	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	52.39160	0.05239	46.06860	0.04607	52.392	16.12	0.07	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	488.90900	0.48891	406.04900	0.40605	488.909	16.53	0.41	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	304.41430	0.30441	370.48850	0.37049	304.414	21.09	0.27	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	221.43460	0.22143	269.36260	0.26936	221.435	22.81	0.20	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			13.83260	13.83260	14.06740	14.06740		17.41	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	786.64740	0.78665	677.62930	0.67763	786.647	17.72	0.50	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	325.63290	0.32563	391.94330	0.39194	325.633	21.36	0.27	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			13.85220	13.85220	14.08750	14.08750		17.42	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	63.94390	0.06394	55.55210	0.05555	63.944	16.09	0.08	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	508.55870	0.50856	424.16070	0.42416	508.559	16.52	0.39	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	311.09540	0.31110	372.11580	0.37212	311.095	21.86	0.25	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	244.55770	0.24456	291.00490	0.29100	244.558	23.30	0.20	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			13.92820	13.92820	14.16530	14.16530		17.53	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	75.99110	0.07599	64.62090	0.06462	75.991	16.06	0.09	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	527.15610	0.52716	441.23970	0.44124	527.156	16.51	0.38	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	319.66380	0.31966	373.58840	0.37359	319.664	22.67	0.24	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	266.23290	0.26623	309.02340	0.30902	266.233	23.92	0.20	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			13.95270	13.95270	14.19040	14.19040		17.61	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	122.51280	0.12251	105.63220	0.10563	122.513	15.52	0.13	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	431.21400	0.43121	503.04550	0.50305	431.214	21.11	0.31	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.96010	13.96010	14.19790	14.19790		17.73	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.96990	13.96990	14.20790	14.20790		17.60	0.00	698,495.00	50	29,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	120.32330	0.12032	103.22180	0.10322	120.323	15.56	0.13	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	281.63780	0.28164	232.21530	0.23222	281.638	15.46	0.25	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	312.03890	0.31204	259.61750	0.25962	312.039	15.55	0.27	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	386.56520	0.38657	327.43480	0.32743	386.565	15.75	0.31	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	533.55520	0.53356	447.14730	0.44715	533.555	16.44	0.37	0.00	0	545.00

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	13.53	Put	549.87440	0.54987	461.86170	0.46186	549.874	16.52	0.38	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	543.28260	0.54328	632.82270	0.63282	543.283	19.88	0.37	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	341.43700	0.34144	395.43450	0.39543	341.437	22.73	0.24	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	311.08630	0.31109	359.04580	0.35905	311.086	23.38	0.22	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	290.11960	0.29012	329.66420	0.32966	290.120	24.08	0.20	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	287.37170	0.28737	318.26120	0.31826	287.372	24.55	0.20	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	284.76280	0.28476	307.21020	0.30721	284.763	25.06	0.19	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	272.53720	0.27254	287.50930	0.28751	272.537	29.31	0.17	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.00670	14.00670	14.24560	14.24560		17.70	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	86.46250	0.08646	71.71980	0.07172	86.463	15.97	0.09	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	539.60020	0.53960	454.94040	0.45494	539.600	16.41	0.37	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	330.55170	0.33055	378.63650	0.37864	330.552	23.45	0.22	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	308.66840	0.30867	335.69590	0.33570	308.668	24.75	0.20	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.07900	14.07900	14.32030	14.32030		17.92	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	96.39670	0.09640	79.31090	0.07931	96.397	15.95	0.10	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	551.00950	0.55101	472.66470	0.47266	551.009	16.38	0.36	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	352.72650	0.35273	383.46490	0.38346	352.727	24.66	0.22	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	346.84100	0.34684	372.48000	0.37248	346.841	25.84	0.21	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.11700	14.11700	14.35950	14.35950		17.92	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	242.57970	0.24258	212.54970	0.21255	242.580	15.20	0.20	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	571.17260	0.57117	654.26390	0.65426	571.173	20.96	0.35	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.15500	14.15500	14.39870	14.39870		18.02	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	106.84960	0.10685	87.77410	0.08777	106.850	15.97	0.10	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	561.85040	0.56185	489.58810	0.48959	561.850	16.36	0.35	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	390.45600	0.39046	413.81750	0.41382	390.456	26.30	0.22	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	388.01790	0.38802	408.75960	0.40876	388.018	27.11	0.21	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.18280	14.18280	14.42740	14.42740		18.11	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	564.26320	0.56426	494.03090	0.49403	564.263	16.33	0.35	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	406.30330	0.40630	434.12880	0.43413	406.303	26.25	0.22	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	405.57650	0.40558	432.68350	0.43268	405.577	26.47	0.22	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.18790	14.18790	14.43260	14.43260		18.11	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	723.00030	0.72300	631.27810	0.63128	723.000	17.04	0.40	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	417.43530	0.41744	451.15460	0.45115	417.435	24.69	0.24	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.20560	14.20560	14.45090	14.45090		18.10	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.21570	14.21570	14.46140	14.46140		18.09	0.00	0.00	0	3,124.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	430.23530	0.43024	456.46800	0.45647	430.235	26.00	0.23	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.23850	14.23850	14.48490	14.48490		18.20	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	115.61000	0.11561	94.24110	0.09424	115.610	15.91	0.10	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	572.26080	0.57226	503.88110	0.50388	572.261	16.35	0.34	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	437.74550	0.43775	458.59580	0.45860	437.746	27.74	0.22	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	437.13640	0.43714	456.17550	0.45618	437.136	28.29	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.31670	14.31670	14.56310	14.56310		16.18	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	117.74180	0.11774	99.98470	0.09998	117.742	15.71	0.10	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	582.99090	0.58299	514.77270	0.51477	582.991	16.43	0.33	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	370.22420	0.37022	498.63820	0.49864	370.224	26.43	0.19	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	360.07350	0.36007	497.79840	0.49780	360.073	26.43	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.41640	14.41640	14.66050	14.66050		16.29	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	124.60650	0.12461	105.92810	0.10593	124.606	15.70	0.10	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	592.35010	0.59235	526.35340	0.52635	592.350	16.53	0.32	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	342.52610	0.34253	490.35720	0.49036	342.526	26.10	0.18	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.46470	14.46470	14.70780	14.70780		16.42	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.47980	14.47980	14.72250	14.72250		18.80	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	134.25200	0.13425	113.01670	0.11302	134.252	15.89	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	594.99690	0.59500	532.83870	0.53284	594.997	16.53	0.32	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	399.61820	0.39962	461.58000	0.46158	399.618	27.52	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	392.53170	0.39253	453.70380	0.45370	392.532	27.52	0.19	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.73360	14.73360	14.97050	14.97050		19.26	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.52040	13.52040	13.74800	13.74800		16.57	0.00	3,772,191.60	279	589.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.74860	13.74860	13.98110	13.98110		17.22	0.00	137,486.00	10	215.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.96990	13.96990	14.20790	14.20790		17.60	0.00	0.00	0	119.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.21570	14.21570	14.46140	14.46140		18.09	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.68920	20.68920	20.90280	20.90280		16.59	0.00	34,654,410.00	1,675	32,988.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	14.55500	0.01456	12.75640	0.01276	14.555	17.91	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,407.41330	1.40741	1,593.56900	1.59357	1,407.413	15.77	0.84	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	963.13940	0.96314	1,119.85390	1.11985	963.139	16.10	0.70	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	317.02980	0.31703	253.85720	0.25386	317.030	16.19	0.33	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	360.13270	0.36013	291.02860	0.29103	360.133	16.26	0.36	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	761.52660	0.76153	900.52830	0.90053	761.527	16.33	0.61	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	612.42680	0.61243	512.54740	0.51255	612.427	16.67	0.50	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	543.46360	0.54346	655.38140	0.65538	543.464	16.71	0.49	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	648.26020	0.64826	542.98090	0.54298	648.260	16.78	0.52	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	903.33340	0.90333	774.37470	0.77437	903.333	17.43	0.62	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	349.88080	0.34988	427.36730	0.42737	349.881	17.68	0.35	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	311.73130	0.31173	382.53630	0.38254	311.731	17.93	0.32	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	243.43730	0.24344	301.69020	0.30169	243.437	18.47	0.26	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	80.74940	0.08075	106.22100	0.10622	80.749	20.42	0.10	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.03140	21.03140	21.24980	21.24980		16.59	0.00	946,413.00	45	3,253.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.36220	21.36220	21.58700	21.58700		16.89	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			22.29560	22.29560	22.29560	22.29560		17.74	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	905.33160	0.90533	907.28080	0.90728	905.332	16.63	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	765.44280	0.76544	767.87230	0.76787	765.443	22.59	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.73220	21.73220	21.96730	21.96730		17.22	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11278	0.11278	0.11446	0.11446		15.00	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11495	0.11495	0.11668	0.11668		15.44	0.00	0.00	0	136.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11707	0.11707	0.11885	0.11885		16.08	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 26/10/2015	Any day expiry			15.06960		15.06960		15.35910	15.35910		16.31	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	304.62370		0.30462		514.36660	0.51437	304.624	16.26	0.61	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	155.02370		0.15502		75.26660	0.07527	155.024	16.26	0.39	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.20600		15.20600		15.49500	15.49500		16.76	0.00	133,371,826.00	8,771	79,672.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	8.86210		0.00886		6.61190	0.00661	8.862	18.03	0.02	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	38.11550		0.03812		25.11910	0.02512	38.116	16.09	0.08	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	42.67770		0.04268		27.27090	0.02727	42.678	16.08	0.09	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	56.66660		0.05667		35.49140	0.03549	56.667	16.04	0.11	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	97.47980		0.09748		62.93690	0.06294	97.480	15.96	0.17	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	344.24830		0.34425		238.32440	0.23832	344.248	16.58	0.42	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	237.36330		0.23736		341.97110	0.34197	237.363	18.01	0.33	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	114.65450		0.11465		170.95580	0.17096	114.655	19.78	0.17	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.34600		15.34600		15.63770	15.63770		16.56	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	808.86540		0.80887		1,012.50780	1.01251	808.865	15.85	0.66	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	768.52770		0.76853		966.46550	0.96647	768.528	15.95	0.64	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.49240		15.49240		15.78820	15.78820		16.78	0.00	1,828,103.20	118	28,157.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	38.48630		0.03849		30.32490	0.03032	38.486	16.54	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	46.83320		0.04683		36.85870	0.03686	46.833	16.35	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	104.31410		0.10431		81.94070	0.08194	104.314	15.53	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	131.07240		0.13107		100.88420	0.10088	131.072	15.42	0.15	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	267.93550		0.26794		204.68240	0.20468	267.935	15.50	0.26	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	970.79010		0.97079		1,176.66040	1.17666	970.790	15.77	0.67	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	405.04850		0.40505		308.19470	0.30819	405.048	15.88	0.35	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	613.17890		0.61318		486.70400	0.48670	613.179	16.56	0.45	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	524.42440		0.52442		652.44950	0.65245	524.424	17.66	0.42	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	467.91150		0.46791		584.27640	0.58428	467.912	18.05	0.39	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	430.00040		0.43000		538.23280	0.53823	430.000	18.34	0.36	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.77470		15.77470		16.07740	16.07740		16.98	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	208.21270		0.20821		170.63850	0.17064	208.213	15.09	0.18	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	818.74560		0.81875		970.07930	0.97008	818.746	17.35	0.50	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.09470		16.09470		16.40850	16.40850		17.40	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.42280		16.42280		16.73370	16.73370		18.02	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.68632		99.68632		100.03041	100.03041			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.72976		99.72976		99.76377	99.76377			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.66085		99.66085		99.73969	99.73969			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.62023		98.62023		98.82699	98.82699			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 05/11/2015	Index Future			469.32600		469.32600		467.70200	467.70200			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			477.11500		477.11500		475.46800	475.46800			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			554.67800		554.67800		551.84600	551.84600			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			563.88400		563.88400		561.00900	561.00900			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			507.16800		507.16800		504.44900	504.44900			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			515.58600		515.58600		512.82500	512.82500			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			524.70900		524.70900		521.89900	521.89900			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.72780		9.72780		9.77620	9.77620		10.91	0.00	4,863,900.00	500	9,703.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	38.65200		0.03865		35.54550	0.03555	38.652	10.96	0.16	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	248.86990		0.24887		286.78200	0.28678	248.870	10.92	0.62	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	58.76250		0.05876		71.40190	0.07140	58.763	13.02	0.20	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.84590		9.84590		9.89590	9.89590		12.60	0.00	0.00	0	4,784.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.96480		9.96480		10.01670	10.01670		13.84	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.10180		10.10180		10.15700	10.15700		14.74	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.38590		10.38590		10.51230	10.51230		13.69	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.55780		10.55780		10.68680	10.68680		14.87	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.95000		13.95000		14.22600	14.22600		17.05	0.00	0.00	0	7,276.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.23980		14.23980		14.52370	14.52370		17.09	0.00	0.00	0	1,611.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.11890		2.11890		2.15040	2.15040		15.76	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.13720		2.13720		2.16900	2.16900		16.54	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.04130		2.04130		2.08000	2.08000		19.59	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.08070		2.08070		2.12050	2.12050		18.51	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 05/11/2015	Bond Future		9.67783	82.79803		9.76158	82.19538			0.00	0.00	0	6,561.00
ES33	On 04/02/2016	Bond Future		9.76230	84.17225		9.84860	83.56069			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		9.83469	81.87206		9.92365	81.25011			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		503.20300	503.20300		500.67300	500.67300			0.00	0.00	0	451.00
GOVI	On 04/02/2016	GOVI		511.55500	511.55500		508.98600	508.98600			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI		520.60700	520.60700		517.99100	517.99100			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future		122.36438	122.36438		122.18500	122.18500			0.00	0.00	0	612.00
I2025	On 04/02/2016	Bond Future		123.18531	123.18531		123.00419	123.00419			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		101.92685	101.92685		101.86209	101.86209			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future		103.62693	103.62693		103.56237	103.56237			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		104.48121	104.48121		104.41615	104.41615			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future		126.30507	126.30507		125.34203	125.34203			0.00	0.00	0	7,604.00
I2038	On 04/02/2016	Bond Future		127.03916	127.03916		126.06135	126.06135			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		124.96147	124.96147		124.60939	124.60939			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future		127.04592	127.04592		126.68947	126.68947			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		132.97873	132.97873		132.26054	132.26054			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future		133.66825	133.66825		132.93967	132.93967			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		231.38500	231.38500		230.70600	230.70600			0.00	0.00	0	971.00
IGOV	On 04/02/2016	Index Future		235.24400	235.24400		234.55500	234.55500			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		239.42500	239.42500		238.72400	238.72400			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		628.01500	628.01500		625.93200	625.93200			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		638.71300	638.71300		636.59600	636.59600			0.00	0.00	0	163.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.32000	93.68000		6.32000	93.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.37000	93.63000		6.37000	93.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.43000	93.57000		6.43000	93.57000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.50000		93.50000		6.50000	93.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.58000		93.42000		6.58000	93.42000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.65000		93.35000		6.65000	93.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.27000		92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.44000		92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.72000		92.28000		7.72000	92.28000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12930		0.12930		0.13170	0.13170			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12870		0.12870		0.13150	0.13150			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.12800		0.12800		0.13040	0.13040			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06590		0.06590		0.06720	0.06720			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06290		0.06290		0.06380	0.06380			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06000		0.06000		0.06080	0.06080			0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry			8.88260		8.88260		8.87820	8.87820		12.96	0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry	8.90	Put	92.31490		0.09231		100.86410	0.10086	92.315	12.96	0.53	0.00	0	12,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.93290		8.93290		8.92540	8.92540		11.15	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.02660		9.02660		9.01950	9.01950		13.01	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.11960		9.11960		9.11350	9.11350		13.91	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12470		1.12470		1.12710	1.12710			0.00	0.00	0	95.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12680		1.12680		1.12930	1.12930			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.12920		1.12920		1.13160	1.13160			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.17396		120.82881		8.25190	120.20615		9.02	0.00	168,435,361.14	1,394	32,663.00
R186	On 05/11/2015	Bond Future	7.73	Call	175.36000		0.17536		129.37000	0.12937	175.360	8.84	0.12	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	195.93000		0.19593		144.54000	0.14454	195.930	8.85	0.13	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	345.16000		0.34516		259.21000	0.25921	345.160	8.89	0.21	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	643.97000		0.64397		495.99000	0.49599	643.970	8.93	0.33	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	1,046.82000		1.04682		1,390.50000	1.39050	1,046.820	9.01	0.45	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	942.64000		0.94264		1,266.98000	1.26698	942.640	9.02	0.42	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	649.61000		0.64961		908.95000	0.90895	649.610	9.06	0.32	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,049.57000		2.04957		1,686.25000	1.68625	2,049.570	9.06	0.68	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	2,616.20000		2.61620		2,192.15000	2.19215	2,616.200	9.11	0.77	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	431.17000		0.43117		629.78000	0.62978	431.170	9.11	0.23	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	2,921.09000		2.92109		2,469.37000	2.46937	2,921.090	9.13	0.80	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	346.26000		0.34626		517.20000	0.51720	346.260	9.13	0.20	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	275.39000		0.27539		421.06000	0.42106	275.390	9.15	0.16	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	99.92000		0.09992		168.62000	0.16862	99.920	9.24	0.07	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	56.87000		0.05687		101.23000	0.10123	56.870	9.29	0.04	0.00	0	2,283.00

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	9.00	Put	22.74000		0.02274		43.98000	0.04398	22.740	9.36	0.02	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.22672		117.53658		8.30741	116.90520		9.06	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	926.90000		0.92690		1,155.88000	1.15588	926.900	9.17	0.25	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.26540		119.61802		8.34908	118.97614		8.93	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.30372		116.48023		8.39041	115.82868		9.06	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			294.14233		294.14233		293.56421	293.56421			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			292.69418		292.69418		292.10976	292.10976			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			238.77464		238.77464		238.29200	238.29200			0.00	39,397,815.60	165	53,917.00
R202	On 04/02/2016	Bond Future			239.38248		239.38248		238.89405	238.89405			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			7.99703		100.15510		8.09582	99.62262		7.19	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future			8.06008		101.81739		8.16335	101.27739		6.68	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.09894		99.69139		8.20699	99.14243		6.96	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.97724		103.42361		7.08456	103.23808		1.80	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.02506		105.14016		7.14962	104.95291		1.13	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			6.99212		102.83205		7.14056	102.64207		1.40	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			8.59413		97.37229		8.66687	96.80397			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.64982		94.98187		8.72475	94.40537			0.00	0.00	0	400.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.66380		97.32255		8.73647	96.71192			0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future			8.71871		98.93783		8.79345	98.31838			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			8.76278		96.53249		8.83974	95.90259			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			8.81827		99.30225		8.88580	98.67740			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future			8.87181		96.69344		8.94116	96.05955			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			8.91656		98.40655		8.98783	97.76192			0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 05/11/2015	Bond Future			7.35897		104.84562		7.45946	104.56792		3.12	0.00	11,533,018.20	110	24,711.00
R204	On 04/02/2016	Bond Future			7.42033		102.54946		7.53015	102.26851		2.55	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.44527		104.36530		7.56649	104.08003		2.74	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.84213		101.45058		8.90952	100.76421			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			8.89227		98.75227		8.96141	98.05583			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			8.93413		100.50186		9.00509	99.79363			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			8.83253		100.81654		8.90502	100.05700			0.00	0.00	0	48,520.00
R2048	On 04/02/2016	Bond Future			8.88416		102.48977		8.95855	101.71904			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			8.92232		99.86897		8.99862	99.08508			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			7.62832		100.97668		7.72801	100.62897		4.40	0.00	0.00	0	40,921.00
R207	On 05/11/2015	Bond Future	7.43	Call	222.03000		0.22203		154.03000	0.15403	222.030	4.34	0.29	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	302.32000		0.30232		213.72000	0.21372	302.320	4.35	0.36	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.69301		99.01117		7.79968	98.65900		3.79	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	312.56000		0.31256		259.51000	0.25951	312.560	3.66	0.25	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	558.73000		0.55873		470.30000	0.47030	558.730	3.70	0.38	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.73547		100.76469		7.85028	100.40686		3.96	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	946.93000		0.94693		832.21000	0.83221	946.930	3.92	0.43	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.77709		98.94358		7.90103	98.58090		3.79	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			7.77677		96.29479		7.87585	95.87805		5.67	0.00	12,807,207.07	133	40,181.00
R208	On 05/11/2015	Bond Future	8.48	Put	18.43000		0.01843		44.11000	0.04411	18.430	5.81	0.03	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.83738		97.89298		7.94193	97.47063		5.00	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.87694		96.22478		7.98771	95.79550		5.30	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.73685		77.20340		8.80924	76.64694		14.50	0.00	24,705,088.00	320	24,850.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 05/11/2015	Bond Future	8.50	Call	543.25000		0.54325		420.50000	0.42050	543.250	14.37	0.28	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	503.69000		0.50369		682.10000	0.68210	503.690	14.67	0.26	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	172.43000		0.17243		252.67000	0.25267	172.430	14.84	0.11	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.78604		78.48471		8.86026	77.92007		14.31	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	719.14000		0.71914		859.71000	0.85971	719.140	14.65	0.19	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.82565		76.72493		8.90181	76.15070		14.59	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			179.67107		179.67107		178.69509	178.69509			0.00	6,288,487.45	35	2,894.00
R210	On 04/02/2016	Bond Future			182.66811		182.66811		181.67765	181.67765			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future			136.03964		136.03964		135.96243	135.96243			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.61494		136.61494		136.53794	136.53794			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			141.54469		141.54469		140.84602	140.84602			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			142.04650		142.04650		141.33772	141.33772			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			8.62939		87.65586		8.70213	87.10679		12.39	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.68626		89.11067		8.76110	88.55362		12.12	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future			8.72733		87.13993		8.80432	86.57357		12.40	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			8.77712		78.26599		8.84954	77.67622		15.21	0.00	78,265,990.00	1,000	15,693.00
R214	On 04/02/2016	Bond Future			8.82738		79.56501		8.90165	78.96643		15.06	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			8.86424		77.67872		8.94035	77.07006		15.35	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future			23,860.98000		23,860.98000		24,252.16000	24,252.16000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.57380		9.57380		9.63790	9.63790		13.36	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			9.71260		9.71260		9.77750	9.77750		14.04	0.00	0.00	0	720.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 11/12/2015	Foreign Exchange Future	4.54130	4.54130		4.53030	4.53030		13.95	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.49740	4.49740		4.48570	4.48570		15.99	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.09820	1.09820		1.08980	1.08980			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.07330	1.07330		1.06050	1.06050			0.00	0.00	0	1.00

Total for Derivatives :											2,286,924,316.34	156,339	4,184,511.00
--------------------------------	--	--	--	--	--	--	--	--	--	--	-------------------------	----------------	---------------------

Grand Total:											2,286,924,316.34	156,339	4,184,511.00
---------------------	--	--	--	--	--	--	--	--	--	--	-------------------------	----------------	---------------------