



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 09/11/2015

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
<b>Derivatives</b>													
\$ / R	On 10/11/2015	Any day expiry	14.30920	14.30920		14.10490	14.10490		17.90	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	0.00890	0.00001	0.13910	0.00014	0.009	49.46	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	0.01050	0.00001	0.31390	0.00031	0.011	44.69	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	499.44180	0.49944	310.66360	0.31066	499.442	25.68	1.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	90.28070	0.09028	37.92730	0.03793	90.281	18.70	0.67	0	20,000.00
\$ / R	On 11/11/2015	Any day expiry	14.30920		14.30920	14.10600	14.10600		16.60	0.00	16,695,923.60	1,174	1,174.00
\$ / R	On 11/11/2015	Any day expiry	13.68	Call	629.44240	0.62944	436.38850	0.43639	629.442	22.46	1.00	0	11,000.00
\$ / R	On 11/11/2015	Any day expiry	13.92	Call	391.88660	0.39189	224.05830	0.22406	391.887	20.19	0.97	0	11,000.00
\$ / R	On 17/11/2015	Any day expiry	14.31640		14.31640	14.11710	14.11710		15.87	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	1,166.73250	1.16673	969.51850	0.96952	1,166.733	20.60	1.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	967.44950	0.96745	772.05640	0.77206	967.449	19.57	0.99	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	917.79260	0.91779	723.07260	0.72307	917.793	19.31	0.99	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry	14.31880		14.31880	14.11900	14.11900		16.10	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	1,149.42660	1.14943	952.11200	0.95211	1,149.427	20.42	1.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	970.23200	0.97023	774.45890	0.77446	970.232	19.21	0.99	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry	14.32370		14.32370	14.12430	14.12430		16.42	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 20/11/2015	Any day expiry	13.14	Put	1.22050	0.00122	3.59480	0.00359	1.220	20.47	0.01	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	13.84750	0.01385	45.83980	0.04584	13.848	16.49	0.07	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			14.33390	14.33390	14.13470	14.13470		16.26	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	667.80170	0.66780	499.12000	0.49912	667.802	15.66	0.93	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	403.71100	0.40371	277.06010	0.27706	403.711	15.93	0.78	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			14.33650	14.33650	14.13740	14.13740		16.37	0.00	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00760	0.00001	0.000	23.73	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.00020	0.00000	0.01110	0.00001	0.000	25.51	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	0.58360	0.00058	1.58090	0.00158	0.584	22.11	0.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	1.28820	0.00129	3.14330	0.00314	1.288	21.10	0.01	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	1.67210	0.00167	3.90720	0.00391	1.672	20.67	0.01	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	1,308.69880	1.30870	1,112.55250	1.11255	1,308.699	19.99	0.99	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	2.19880	0.00220	5.15250	0.00515	2.199	19.99	0.01	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	1,100.49050	1.10049	906.77540	0.90678	1,100.491	18.56	0.98	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	4.10830	0.00411	9.65230	0.00965	4.108	18.49	0.02	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	1,090.60830	1.09061	897.05230	0.89705	1,090.608	18.49	0.98	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	1,011.69830	1.01170	819.60410	0.81960	1,011.698	17.94	0.97	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	5.19830	0.00520	12.20410	0.01220	5.198	17.94	0.03	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	913.51910	0.91352	723.83630	0.72384	913.519	17.26	0.97	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	700.42320	0.70042	529.90640	0.52991	700.423	15.76	0.93	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	627.47340	0.62747	465.46850	0.46547	627.473	15.83	0.91	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	523.13190	0.52313	376.26720	0.37627	523.132	15.93	0.85	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.17950	0.00018	0.29540	0.00030	0.179	29.33	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry			14.33910	14.33910	14.14000	14.14000		16.34	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry			14.36970	14.36970	14.17140	14.17140		16.30	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			14.37730	14.37730	14.17940	14.17940		16.55	0.00	408,372,829.20	28,404	565,164.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,427.34250	3.42734	3,229.49630	3.22950	3,427.343	25.77	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.04250	0.00004	0.09630	0.00010	0.043	25.77	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,377.34760	3.37735	3,179.50880	3.17951	3,377.348	25.56	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	3,177.37560	3.17738	2,979.57710	2.97958	3,177.376	24.70	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,977.42020	2.97742	2,779.67550	2.77968	2,977.420	23.83	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.18900	0.00019	0.41140	0.00041	0.189	22.95	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.19320	0.00019	0.41990	0.00042	0.193	22.90	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.26350	0.00026	0.55820	0.00056	0.264	22.27	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.29460	0.00029	0.61860	0.00062	0.295	22.04	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.36860	0.00037	0.76060	0.00076	0.369	21.58	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.46200	0.00046	0.93730	0.00094	0.462	21.13	0.00	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,227.95040	2.22795	2,030.68770	2.03069	2,227.950	20.45	1.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.69680	0.00070	1.37310	0.00137	0.697	20.31	0.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	2,178.02960	2.17803	1,980.83330	1.98083	2,178.030	20.22	1.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,878.77060	1.87877	1,682.16450	1.68216	1,878.771	18.86	0.99	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	1.69610	0.00170	3.16250	0.00316	1.696	18.58	0.01	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,809.03700	1.80904	1,612.63460	1.61263	1,809.037	18.54	0.99	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,799.07900	1.79908	1,602.70840	1.60271	1,799.079	18.49	0.99	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 11/12/2015	Foreign Exchange Future	12.60	Call	1,779.16620	1.77917	1,582.86140	1.58286	1,779.166	18.40	0.99	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	2.37400	0.00237	4.34750	0.00435	2.374	17.95	0.01	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	2.74620	0.00275	5.05420	0.00505	2.746	17.67	0.01	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	2.81390	0.00281	5.23990	0.00524	2.814	17.63	0.01	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,580.32760	1.58033	1,385.23470	1.38523	1,580.328	17.49	0.99	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	3.02760	0.00303	5.83470	0.00583	3.028	17.49	0.01	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	3.42250	0.00342	6.96350	0.00696	3.423	17.26	0.01	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,481.17130	1.48117	1,287.68610	1.28769	1,481.171	17.04	0.99	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	3.87130	0.00387	8.28610	0.00829	3.871	17.04	0.01	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,382.58000	1.38258	1,191.02820	1.19103	1,382.580	16.74	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	5.28000	0.00528	11.62820	0.01163	5.280	16.74	0.02	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	6.34130	0.00634	13.71350	0.01371	6.341	16.67	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,284.89140	1.28489	1,095.52470	1.09552	1,284.891	16.60	0.97	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,188.07560	1.18808	1,001.49170	1.00149	1,188.076	16.46	0.96	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	10.77560	0.01078	22.09170	0.02209	10.776	16.46	0.04	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	1,140.07580	1.14008	955.14120	0.95514	1,140.076	16.39	0.96	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	1,111.42820	1.11143	927.57330	0.92757	1,111.428	16.35	0.95	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	1,082.90520	1.08291	900.20150	0.90020	1,082.905	16.31	0.95	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	18.37050	0.01837	35.65100	0.03565	18.370	16.24	0.06	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	1,016.89190	1.01689	837.16600	0.83717	1,016.892	16.21	0.94	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	998.18300	0.99818	819.38710	0.81939	998.183	16.18	0.93	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	20.88300	0.02088	39.98710	0.03999	20.883	16.18	0.07	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	960.98980	0.96099	784.16320	0.78416	960.990	16.12	0.92	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	905.81170	0.90581	733.34220	0.73334	905.812	16.04	0.91	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	28.51170	0.02851	53.94220	0.05394	28.512	16.04	0.09	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	887.59600	0.88760	716.77740	0.71678	887.596	16.01	0.91	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	824.61560	0.82462	660.11730	0.66012	824.616	15.91	0.89	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	815.72290	0.81572	652.19620	0.65220	815.723	15.90	0.89	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	38.42290	0.03842	72.79620	0.07280	38.423	15.90	0.11	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	40.72130	0.04072	77.09050	0.07709	40.721	15.87	0.12	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	41.91420	0.04191	79.30560	0.07931	41.914	15.86	0.12	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	43.13560	0.04314	81.56840	0.08157	43.136	15.84	0.13	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	44.38680	0.04439	83.87670	0.08388	44.387	15.83	0.13	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	762.96830	0.76297	605.63240	0.60563	762.968	15.82	0.87	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	48.32550	0.04833	91.08870	0.09109	48.326	15.79	0.14	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	711.82870	0.71183	560.78700	0.56079	711.829	15.78	0.85	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	54.52870	0.05453	101.38700	0.10139	54.529	15.78	0.15	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	69.95330	0.06995	124.42250	0.12442	69.953	15.87	0.19	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	623.79170	0.62379	483.32810	0.48333	623.792	15.91	0.80	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	78.76570	0.07877	137.20380	0.13720	78.766	15.92	0.20	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	563.36990	0.56337	431.07290	0.43107	563.370	16.00	0.76	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	96.06990	0.09607	161.67290	0.16167	96.070	16.00	0.24	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	98.74410	0.09874	165.38980	0.16539	98.744	16.01	0.24	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	499.34300	0.49934	376.56180	0.37656	499.343	16.10	0.72	0.00	0	51,500.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	122.04300	0.12204	197.16180	0.19716	122.043	16.10	0.28	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	125.19730	0.12520	201.38860	0.20139	125.197	16.11	0.29	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	472.29270	0.47229	353.81400	0.35381	472.293	16.14	0.70	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	465.67000	0.46567	348.27160	0.34827	465.670	16.15	0.69	16,913,724.83	1,700	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	439.73710	0.43974	326.67040	0.32667	439.737	16.20	0.67	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	163.58400	0.16358	251.67200	0.25167	163.584	16.23	0.34	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	373.14280	0.37314	273.72670	0.27373	373.143	16.32	0.61	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	350.66220	0.35066	256.92390	0.25692	350.662	16.37	0.59	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	329.11350	0.32911	240.99180	0.24099	329.113	16.41	0.57	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	284.01370	0.28401	208.19180	0.20819	284.014	16.51	0.51	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	229.89730	0.22990	167.70470	0.16770	229.897	16.83	0.44	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	352.59730	0.35260	488.30470	0.48830	352.597	16.83	0.56	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	164.87730	0.16488	119.16340	0.11916	164.877	17.41	0.34	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	151.44620	0.15145	109.26090	0.10926	151.446	17.55	0.32	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	129.77190	0.12977	93.37010	0.09337	129.772	17.81	0.28	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	103.53400	0.10353	75.27730	0.07528	103.534	18.18	0.23	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	98.23800	0.09824	71.65800	0.07166	98.238	18.27	0.22	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	59.05060	0.05905	44.07830	0.04408	59.051	19.26	0.14	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	48.46130	0.04846	36.45430	0.03645	48.461	19.67	0.12	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	37.98280	0.03798	28.83220	0.02883	37.983	20.20	0.10	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	26.38000	0.02638	19.97860	0.01998	26.380	21.00	0.07	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.40440	14.40440	14.20670	14.20670		16.36	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.06970	0.00007	0.12140	0.00012	0.070	24.51	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.19460	0.00019	0.33800	0.00034	0.195	23.66	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	454.21310	0.45421	345.07850	0.34508	454.213	16.08	0.64	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	2.24360	0.00224	1.42810	0.00143	2.244	24.83	0.01	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			14.42660	14.42660	14.22850	14.22850		16.49	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	50.89190	0.05089	80.59960	0.08060	50.892	15.68	0.12	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	643.98920	0.64399	511.92110	0.51192	643.989	15.81	0.74	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.46540	14.46540	14.26650	14.26650		16.51	0.00	0.00	0	47.00
\$ / R	On 13/01/2016	Any day expiry			14.46790	14.46790	14.26900	14.26900		16.54	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			14.50380	14.50380	14.30400	14.30400		16.62	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	4.45710	0.00446	6.07400	0.00607	4.457	19.37	0.01	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,563.51990	1.56352	1,377.64530	1.37765	1,563.520	15.99	0.94	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,432.59840	1.43260	1,252.80110	1.25280	1,432.598	15.75	0.92	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	88.07550	0.08808	124.04560	0.12405	88.075	15.70	0.15	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	458.25940	0.45826	371.22770	0.37123	458.259	16.60	0.52	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	204.14380	0.20414	164.53680	0.16454	204.144	18.51	0.28	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			14.50890	14.50890	14.30900	14.30900		16.65	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	140.23710	0.14024	194.42420	0.19442	140.237	15.70	0.22	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	576.72810	0.57673	469.36510	0.46937	576.728	16.32	0.60	0.00	0	100.00
\$ / R	On 12/02/2016	Any day expiry			14.54480	14.54480	14.34410	14.34410		16.75	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	5.41490	0.00541	7.15580	0.00716	5.415	19.66	0.01	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	240.14990	0.24015	198.52220	0.19852	240.150	18.66	0.29	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 19/02/2016	Any day expiry			14.56300	14.56300		14.36210	14.36210		16.76	0.00	0.00	0	0.00
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	858.49270	0.85849	728.37180	0.72837	858.493	15.87	0.72	0.00	0	3,600.00			
\$ / R			On 25/02/2016	Any day expiry	14.57870	14.57870	14.37750	14.37750		16.86	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	7.90570	0.00791	11.17630	0.01118	7.906	18.31	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	120.20270	0.12020	161.25400	0.16125	120.203	15.70	0.17	0.00	0	150.00			
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	433.68360	0.43368	363.24420	0.36324	433.684	17.38	0.44	0.00	0	250.00			
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	234.70840	0.23471	197.45440	0.19745	234.708	19.16	0.27	0.00	0	150.00			
\$ / R			On 29/02/2016	Any day expiry	14.57920	14.57920	14.38780	14.38780		16.84	0.00	0.00	0	0.00			
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	235.33770	0.23534	303.60810	0.30361	235.338	15.79	0.28	0.00	0	100.00			
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	532.48060	0.53248	453.60160	0.45360	532.481	16.84	0.51	0.00	0	100.00			
\$ / R			On 11/03/2016	Any day expiry	14.61770	14.61770	14.41600	14.41600		16.91	0.00	0.00	0	272.00			
\$ / R			On 14/03/2016	Foreign Exchange Future	14.62550	14.62550	14.42370	14.42370		16.97	0.00	68,315,710.50	4,671	86,145.00			
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	3.99030	0.00399	4.95660	0.00496	3.990	19.85	0.01	0.00	0	1,500.00			
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	6.62870	0.00663	8.66260	0.00866	6.629	18.20	0.01	0.00	0	42,370.00			
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	6.97740	0.00698	9.43880	0.00944	6.977	18.03	0.01	0.00	0	30,000.00			
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	9.24420	0.00924	13.22590	0.01323	9.244	17.56	0.02	0.00	0	1,000.00			
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	9.74610	0.00975	13.90110	0.01390	9.746	17.52	0.02	0.00	0	1,204.00			
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	11.20840	0.01121	15.85840	0.01586	11.208	17.41	0.02	0.00	0	788.00			
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	12.01200	0.01201	16.92850	0.01693	12.012	17.35	0.02	0.00	0	1,000.00			
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	13.09020	0.01309	18.35900	0.01836	13.090	17.28	0.02	0.00	0	30,000.00			
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	15.77780	0.01578	21.89990	0.02190	15.778	17.13	0.03	0.00	0	786.00			
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	20.24770	0.02025	27.72750	0.02773	20.248	16.92	0.03	0.00	0	10,000.00			
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	2,107.74460	2.10774	1,916.80700	1.91681	2,107.745	16.52	0.95	0.00	0	12,000.00			
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	43.21400	0.04321	56.94760	0.05695	43.214	16.26	0.07	0.00	0	10,000.00			
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	1,872.80680	1.87281	1,685.77260	1.68577	1,872.807	16.17	0.93	45,995,163.82	3,400	29,370.00			
\$ / R	12.95	Put	On 14/03/2016	Foreign Exchange Future	59.06980	0.05907	76.70810	0.07671	59.070	15.96	0.09	0.00	0	38,000.00			
\$ / R	13.10	Put	On 14/03/2016	Foreign Exchange Future	73.32010	0.07332	98.61910	0.09862	73.320	15.76	0.11	0.00	0	35,000.00			
\$ / R	13.20	Call	On 14/03/2016	Foreign Exchange Future	1,509.91290	1.50991	1,339.40580	1.33941	1,509.913	15.62	0.88	0.00	0	1,000.00			
\$ / R	13.26	Put	On 14/03/2016	Foreign Exchange Future	93.45110	0.09345	126.97980	0.12698	93.451	15.63	0.13	0.00	0	10,000.00			
\$ / R	13.50	Call	On 14/03/2016	Foreign Exchange Future	1,262.63000	1.26263	1,104.13290	1.10413	1,262.630	15.67	0.82	0.00	0	1,000.00			
\$ / R	13.55	Call	On 14/03/2016	Foreign Exchange Future	1,223.36490	1.22336	1,067.06280	1.06706	1,223.365	15.68	0.81	0.00	0	12,000.00			
\$ / R	13.63	Put	On 14/03/2016	Foreign Exchange Future	166.29810	0.16630	215.40820	0.21541	166.298	15.69	0.21	0.00	0	250.00			
\$ / R	13.76	Call	On 14/03/2016	Foreign Exchange Future	1,065.19910	1.06520	921.40350	0.92140	1,065.199	15.71	0.76	0.00	0	10,000.00			
\$ / R	13.94	Call	On 14/03/2016	Foreign Exchange Future	940.61670	0.94062	813.14170	0.81314	940.617	15.80	0.71	0.00	0	788.00			
\$ / R	14.00	Call	On 14/03/2016	Foreign Exchange Future	903.22010	0.90322	779.34920	0.77935	903.220	15.90	0.70	0.00	0	1,650.00			
\$ / R	14.20	Put	On 14/03/2016	Foreign Exchange Future	361.33630	0.36134	0.00000	0.00000	361.336	16.23	0.36	4,201,773.86	800	800.00			
\$ / R	14.21	Call	On 14/03/2016	Foreign Exchange Future	781.34930	0.78135	669.95530	0.66996	781.349	16.25	0.64	0.00	0	10,000.00			
\$ / R	14.31	Call	On 14/03/2016	Foreign Exchange Future	728.18610	0.72819	622.58470	0.62258	728.186	16.41	0.61	0.00	0	43,156.00			
\$ / R	14.50	Call	On 14/03/2016	Foreign Exchange Future	635.54810	0.63555	542.23720	0.54224	635.548	16.72	0.55	5,660,146.80	700	1,300.00			
\$ / R	14.59	Call	On 14/03/2016	Foreign Exchange Future	595.37020	0.59537	508.36980	0.50837	595.370	16.87	0.53	0.00	0	1,204.00			
\$ / R	14.70	Call	On 14/03/2016	Foreign Exchange Future	550.11380	0.55011	469.82260	0.46982	550.114	17.08	0.50	0.00	0	2,000.00			
\$ / R	14.75	Call	On 14/03/2016	Foreign Exchange Future	531.04630	0.53105	453.29120	0.45329	531.046	17.18	0.49	12,076,667.50	1,700	29,370.00			
\$ / R	15.03	Call	On 14/03/2016	Foreign Exchange Future	435.91000	0.43591	371.18180	0.37118	435.910	17.77	0.42	0.00	0	250.00			
\$ / R	15.27	Call	On 14/03/2016	Foreign Exchange Future	368.45700	0.36846	314.26300	0.31426	368.457	18.27	0.36	0.00	0	38,000.00			

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	15.60	Call	294.24040	0.29424	0.00000	0.00000	294.240	18.99	0.30	6,139,993.30	1,400	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	266.42360	0.26642	228.30870	0.22831	266.424	19.32	0.28	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	166.47080	0.16647	144.12480	0.14412	166.471	21.00	0.18	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	143.88280	0.14388	125.10730	0.12511	143.883	21.56	0.16	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	34.11390	0.03411	27.00120	0.02700	34.114	29.32	0.04	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.63080	14.63080	14.42880	14.42880		17.00	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	108.76180	0.10876	145.68750	0.14569	108.762	15.66	0.15	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	586.53490	0.58653	501.88230	0.50188	586.535	16.97	0.52	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.64900	14.64900	14.44680	14.44680		16.97	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	185.00470	0.18500	237.36980	0.23737	185.005	15.70	0.22	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	485.46280	0.48546	416.53060	0.41653	485.463	17.63	0.44	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.66460	14.66460	14.46220	14.46220		16.95	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	10.41140	0.01041	14.25510	0.01426	10.411	17.08	0.02	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	149.44700	0.14945	194.19510	0.19420	149.447	15.62	0.18	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	420.88410	0.42088	363.02690	0.36303	420.884	18.17	0.39	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	271.04010	0.27104	235.43120	0.23543	271.040	19.69	0.26	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.71670	14.71670	14.51350	14.51350		17.04	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	297.26300	0.29726	374.20660	0.37421	297.263	15.74	0.29	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	438.46860	0.43847	383.65670	0.38366	438.469	18.48	0.37	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.73750	14.73750	14.53400	14.53400		17.13	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	15.71020	0.01571	21.48220	0.02148	15.710	16.96	0.02	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	170.57980	0.17058	217.69380	0.21769	170.580	15.56	0.19	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	405.63240	0.40563	357.24500	0.35724	405.632	18.97	0.34	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	291.66980	0.29167	257.97440	0.25797	291.670	20.27	0.26	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			14.77400	14.77400	14.75120	14.75120		17.10	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	447.30640	0.44731	0.00000	0.00000	447.306	16.22	0.36	44,859,073.33	8,403	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	480.82700	0.48083	0.00000	0.00000	480.827	18.61	0.38	47,141,229.65	8,403	8,403.00
\$ / R	On 27/05/2016	Any day expiry			14.81910	14.81910	14.61350	14.61350		17.22	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	23.73070	0.02373	29.98440	0.02998	23.731	17.08	0.03	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	191.77680	0.19178	240.36660	0.24037	191.777	15.54	0.19	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	395.80540	0.39581	354.55670	0.35456	395.805	19.81	0.31	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	306.66740	0.30667	275.76670	0.27577	306.667	20.90	0.24	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.84560	14.84560	14.63920	14.63920		17.28	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	42.35390	0.04235	53.75170	0.05375	42.354	16.52	0.05	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	575.64860	0.57565	514.60570	0.51461	575.649	18.42	0.41	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.85360	14.85360	14.64690	14.64690		17.29	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.86420	14.86420	14.65710	14.65710		17.27	0.00	0.00	0	33,036.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	42.24130	0.04224	53.34780	0.05335	42.241	16.54	0.05	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	103.38120	0.10338	127.57920	0.12758	103.381	15.81	0.11	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	114.21300	0.11421	140.55010	0.14055	114.213	15.72	0.12	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	141.69880	0.14170	173.30190	0.17330	141.699	15.52	0.15	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,564.57430	1.56457	1,407.31510	1.40732	1,564.574	15.47	0.81	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	200.37430	0.20037	250.21510	0.25022	200.374	15.47	0.19	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	207.86200	0.20786	258.98100	0.25898	207.862	15.49	0.20	0.00	0	36,230.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	765.38740	0.76539	684.69650	0.68470	765.387	17.42	0.51	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	739.70820	0.73971	661.79400	0.66179	739.708	17.56	0.50	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	419.92640	0.41993	378.25680	0.37826	419.926	19.91	0.31	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	369.58740	0.36959	333.39270	0.33339	369.587	20.48	0.28	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	329.14690	0.32915	297.73590	0.29774	329.147	20.99	0.25	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	313.62690	0.31363	284.05200	0.28405	313.627	21.21	0.24	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	297.91670	0.29792	270.19680	0.27020	297.917	21.45	0.23	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	216.52040	0.21652	208.17170	0.20817	216.520	24.08	0.16	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.90410	14.90410	14.69560	14.69560		17.36	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	30.58610	0.03059	36.81210	0.03681	30.586	16.96	0.04	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	207.98000	0.20798	258.88670	0.25889	207.980	15.43	0.19	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	390.88460	0.39088	354.29930	0.35430	390.885	20.57	0.28	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	332.23410	0.33223	302.25810	0.30226	332.234	21.33	0.24	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.98110	14.98110	14.77010	14.77010		17.50	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	36.25460	0.03625	42.58900	0.04259	36.255	16.81	0.04	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	220.16940	0.22017	273.54860	0.27355	220.169	15.33	0.19	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	382.92420	0.38292	351.02750	0.35103	382.924	21.34	0.26	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	343.96440	0.34396	316.26080	0.31626	343.964	21.89	0.23	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.02100	15.02100	14.80860	14.80860		17.48	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	104.31850	0.10432	125.05960	0.12506	104.319	15.92	0.10	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	745.06230	0.74506	678.14100	0.67814	745.062	18.41	0.45	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			15.06260	15.06260	14.85010	14.85010		17.61	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	41.66860	0.04167	48.63350	0.04863	41.669	16.66	0.04	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	236.87050	0.23687	287.33840	0.28734	236.870	15.40	0.19	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	378.95630	0.37896	349.50310	0.34950	378.956	22.21	0.24	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	354.80680	0.35481	334.99330	0.33499	354.807	22.60	0.22	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.09310	15.09310	14.88060	14.88060		17.71	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	243.33640	0.24334	290.21690	0.29022	243.336	15.45	0.19	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	397.97180	0.39797	366.99210	0.36699	397.972	22.25	0.24	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	391.30150	0.39130	360.99470	0.36099	391.302	22.35	0.24	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			15.09870	15.09870	14.88610	14.88610		17.72	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	322.77840	0.32278	387.26150	0.38726	322.778	15.60	0.24	3,578,066.67	1,010	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	457.33830	0.45734	420.35870	0.42036	457.338	21.51	0.28	4,157,787.34	1,010	48,990.00
\$ / R	On 15/09/2016	Any day expiry			15.11810	15.11810	14.90550	14.90550		17.73	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.12920	15.12920	14.91660	14.91660		17.81	0.00	3,025,840.00	200	13,149.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	199.40410	0.19940	229.89340	0.22989	199.404	15.64	0.16	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	455.44370	0.45544	419.38580	0.41939	455.444	21.82	0.27	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	430.54980	0.43055	397.00640	0.39701	430.550	22.15	0.25	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			15.15420	15.15420	14.94150	14.94150		17.83	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	48.23090	0.04823	53.75250	0.05375	48.231	16.58	0.05	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	255.21900	0.25522	297.22470	0.29722	255.219	15.52	0.19	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	393.90120	0.39390	378.64510	0.37865	393.901	23.10	0.23	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	388.27650	0.38828	373.89830	0.37390	388.277	23.59	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.23200	15.23200	15.01910	15.01910		18.02	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 26/10/2016	Any day expiry	11.80	Put	54.14200	0.05414		58.51590	0.05852	54.142	16.55	0.05	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	269.30070	0.26930		304.33650	0.30434	269.301	15.60	0.19	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	427.32180	0.42732		414.79990	0.41480	427.322	24.42	0.23	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	425.13950	0.42514		413.00240	0.41300	425.139	24.65	0.22	0.00	0	150.00	
\$ / R	On 28/11/2016	Any day expiry			15.32380	15.32380		15.11150	15.11150		18.23	0.00	0.00	0	0.00	
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	59.85670	0.05986		63.86980	0.06387	59.857	16.46	0.05	0.00	0	250.00	
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	283.68890	0.28369		320.61800	0.32062	283.689	15.66	0.19	0.00	0	150.00	
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	467.80820	0.46781		454.08890	0.45409	467.808	25.87	0.23	0.00	0	400.00	
\$ / R	On 14/12/2016	Any day expiry			15.36850	15.36850		15.15660	15.15660		18.27	0.00	0.00	0	251.00	
\$ / R	On 19/12/2016	Foreign Exchange Future			15.38240	15.38240		15.17070	15.17070		18.36	0.00	0.00	0	1,010.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	62.31320	0.06231		67.23750	0.06724	62.313	16.35	0.05	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	288.63320	0.28863		327.64210	0.32764	288.633	15.62	0.19	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	506.66590	0.50667		446.45690	0.44646	506.666	26.81	0.23	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	497.58450	0.49758		438.16250	0.43816	497.584	26.81	0.23	0.00	0	250.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			15.61680	15.61680		15.40760	15.40760		18.76	0.00	0.00	0	0.00	
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.37730	14.37730		14.17940	14.17940		16.55	0.00	1,380,220.80	96	777.00	
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.62550	14.62550		14.42370	14.42370		16.97	0.00	277,884.50	19	189.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.86420	14.86420		14.65710	14.65710		17.27	0.00	0.00	0	189.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.12920	15.12920		14.91660	14.91660		17.81	0.00	0.00	0	55.00	
£ / R	On 11/12/2015	Foreign Exchange Future			21.68890	21.68890		21.36670	21.36670		16.37	0.00	24,226,501.30	1,117	40,365.00	
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.61810	0.00062		1.54630	0.00155	0.618	22.27	0.00	0.00	0	830.00	
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,299.98420	2.29998		1,985.72970	1.98573	2,299.984	19.24	0.98	0.00	0	700.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,716.59500	1.71660		1,407.80770	1.40781	1,716.595	17.56	0.94	0.00	0	500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	32.99120	0.03299		48.28710	0.04829	32.991	17.19	0.07	0.00	0	12,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	38.75040	0.03875		56.07870	0.05608	38.750	16.86	0.08	0.00	0	20,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,403.76720	1.40377		1,103.03290	1.10303	1,403.767	16.55	0.91	0.00	0	8,250.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	91.78340	0.09178		159.57610	0.15958	91.783	15.82	0.17	0.00	0	6,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	1,014.49600	1.01450		762.23560	0.76224	1,014.496	15.83	0.83	0.00	0	18,900.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	103.57550	0.10358		177.90180	0.17790	103.575	15.85	0.18	0.00	0	4,500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	208.63780	0.20864		331.07920	0.33108	208.638	16.08	0.31	0.00	0	3,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	602.41810	0.60242		422.69600	0.42270	602.418	16.17	0.64	0.00	0	4,500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	515.88850	0.51589		360.28330	0.36028	515.888	16.26	0.58	0.00	0	500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	326.98850	0.32699		493.58330	0.49358	326.988	16.26	0.42	0.00	0	500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	362.12190	0.36212		253.34040	0.25334	362.122	16.52	0.46	0.00	0	10,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	57.29720	0.05730		44.64270	0.04464	57.297	17.88	0.11	22,890,364.00	10,000	10,000.00	
£ / R	On 12/01/2016	Any day expiry			22.77380	22.77380		22.42600	22.42600		16.47	0.00	0.00	0	2.00	
£ / R	On 14/03/2016	Foreign Exchange Future			22.06920	22.06920		21.73770	21.73770		15.81	0.00	0.00	0	9,752.00	
£ / R	On 13/06/2016	Foreign Exchange Future			22.43720	22.43720		22.09410	22.09410		16.21	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry			22.80200	22.80200		22.44690	22.44690		16.57	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	598.20380	0.59820		709.97560	0.70998	598.204	15.47	0.28	1,553,069.67	248	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	621.83380	0.62183		551.98490	0.55198	621.834	19.66	0.27	1,513,181.74	248	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			22.84870	22.84870		22.49390	22.49390		16.60	0.00	0.00	0	200.00	



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	0.11659	0.11659		0.11549	0.11549		17.33	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016		Foreign Exchange Future	0.11896	0.11896		0.11781	0.11781		14.52	0.00	2,379.14	20	1,149.00
¥ / R	On 13/06/2016		Foreign Exchange Future	0.12130	0.12130		0.12008	0.12008		13.23	0.00	0.00	0	0.00
€ / R	On 11/12/2015		Foreign Exchange Future	15.43440	15.43440		15.23220	15.23220		17.08	0.00	198,949,416.00	12,890	96,341.00
€ / R	On 11/12/2015	13.05	Put	0.99660	0.00100		2.39560	0.00240	0.997	21.13	0.00	0.00	0	6,877.00
€ / R	On 11/12/2015	13.85	Put	6.51430	0.00651		12.57070	0.01257	6.514	18.20	0.02	0.00	0	12,000.00
€ / R	On 11/12/2015	13.90	Put	7.32620	0.00733		14.45280	0.01445	7.326	18.02	0.02	0.00	0	6,076.00
€ / R	On 11/12/2015	14.03	Put	10.67980	0.01068		20.58750	0.02059	10.680	17.77	0.03	0.00	0	12,000.00
€ / R	On 11/12/2015	14.30	Put	22.49060	0.02249		41.16050	0.04116	22.491	17.25	0.06	0.00	0	100.00
€ / R	On 11/12/2015	15.04	Put	144.36370	0.14436		226.41670	0.22642	144.364	16.75	0.29	0.00	0	50,000.00
€ / R	On 11/12/2015	15.78	Call	181.40210	0.18140		135.11130	0.13511	181.402	17.65	0.35	0.00	0	6,000.00
€ / R	On 11/12/2015	16.50	Call	51.76810	0.05177		39.94930	0.03995	51.768	19.00	0.12	0.00	0	6,877.00
€ / R	On 29/12/2015		Any day expiry	15.49710	15.49710		15.29250	15.29250		16.41	0.00	0.00	0	0.00
€ / R	On 29/12/2015	15.30	Put	279.17580	0.27918		385.34770	0.38535	279.176	16.25	0.40	0.00	0	100.00
€ / R	On 29/12/2015	15.70	Call	292.29920	0.29230		230.41300	0.23041	292.299	16.73	0.43	0.00	0	100.00
€ / R	On 25/01/2016		Any day expiry	15.58700	15.58700		15.37870	15.37870		16.35	0.00	0.00	0	0.00
€ / R	On 25/01/2016	14.85	Call	902.51710	0.90252		764.78240	0.76478	902.517	15.75	0.76	0.00	0	1,000.00
€ / R	On 25/01/2016	14.92	Call	853.00350	0.85300		720.24230	0.72024	853.004	15.81	0.74	0.00	0	1,000.00
€ / R	On 29/01/2016		Any day expiry	15.59400	15.59400		15.38550	15.38550		16.43	0.00	0.00	0	0.00
€ / R	On 29/01/2016	15.15	Put	275.54260	0.27554		368.06500	0.36806	275.543	16.07	0.34	0.00	0	100.00
€ / R	On 29/01/2016	15.52	Call	516.16960	0.51617		429.06780	0.42907	516.170	16.36	0.54	0.00	0	100.00
€ / R	On 14/03/2016		Foreign Exchange Future	15.74290	15.74290		15.53100	15.53100		16.57	0.00	4,675,641.30	297	29,017.00
€ / R	On 14/03/2016	13.05	Put	22.54420	0.02254		28.73260	0.02873	22.544	17.92	0.03	0.00	0	18,000.00
€ / R	On 14/03/2016	13.20	Put	27.34980	0.02735		34.96630	0.03497	27.350	17.65	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	13.85	Put	61.39660	0.06140		79.04850	0.07905	61.397	16.44	0.08	0.00	0	12,000.00
€ / R	On 14/03/2016	14.03	Put	76.16300	0.07616		99.08500	0.09909	76.163	16.11	0.10	0.00	0	12,000.00
€ / R	On 14/03/2016	14.60	Put	164.63610	0.16464		217.50160	0.21750	164.636	15.76	0.19	0.00	0	15,000.00
€ / R	On 14/03/2016	14.90	Call	1,083.58920	1.08359		946.04170	0.94604	1,083.589	15.74	0.74	0.00	0	24,000.00
€ / R	On 14/03/2016	14.96	Put	258.83520	0.25884		338.50320	0.33850	258.835	15.75	0.28	0.00	0	15,000.00
€ / R	On 14/03/2016	15.37	Put	421.64850	0.42165		526.10180	0.52610	421.648	16.17	0.38	0.00	0	25,000.00
€ / R	On 14/03/2016	15.95	Call	528.39110	0.52839		455.49640	0.45550	528.391	16.87	0.47	0.00	0	26,000.00
€ / R	On 14/03/2016	16.00	Call	510.12560	0.51013		439.52870	0.43953	510.126	16.95	0.46	0.00	0	650.00
€ / R	On 14/03/2016	16.15	Call	458.82420	0.45882		394.77910	0.39478	458.824	17.18	0.42	0.00	0	24,000.00
€ / R	On 14/03/2016	16.30	Call	412.47610	0.41248		354.46480	0.35446	412.476	17.41	0.39	0.00	0	36,640.00
€ / R	On 13/06/2016		Foreign Exchange Future	16.04660	16.04660		15.82510	15.82510		16.77	0.00	80,233.00	5	39.00
€ / R	On 13/06/2016	14.20	Put	143.90540	0.14391		178.29030	0.17829	143.905	15.51	0.14	0.00	0	6,000.00
€ / R	On 13/06/2016	15.96	Call	862.66750	0.86267		771.92740	0.77193	862.668	16.64	0.54	0.00	0	6,000.00
€ / R	On 19/09/2016		Foreign Exchange Future	16.39260	16.39260		16.16150	16.16150		17.10	0.00	0.00	0	500.00
€ / R	On 19/12/2016		Foreign Exchange Future	16.72020	16.72020		16.48500	16.48500		17.52	0.00	0.00	0	3,000.00
10Y STND	On 17/12/2025		Interest Rate Swap	101.73773	101.73773		100.80509	100.80509			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
1Y STND	On 19/12/2016	Interest Rate Swap			99.89917		99.89917		99.81887	99.81887			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.05943		100.05943		99.84401	99.84401			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.84634		99.84634		99.16534	99.16534			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 04/02/2016	Index Future			471.79200		471.79200		473.55000	473.55000			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			479.88700		479.88700		481.68800	481.68800			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			550.13600		550.13600		553.37600	553.37600			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			559.57600		559.57600		562.88600	562.88600			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			501.19500		501.19500		504.41100	504.41100			0.00	0.00	0	600.00
ALBI	On 05/05/2016	Index Future			509.79500		509.79500		513.08000	513.08000			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			518.90100		518.90100		522.24900	522.24900			0.00	0.00	0	0.00
AU\$ / R	On 23/11/2015	Any day expiry			10.19290		10.19290		10.06100	10.06100		12.19	0.00	0.00	0	0.00
AU\$ / R	On 23/11/2015	Any day expiry	10.06	Put	44.84610		0.04485	0.00000	0.00000		44.846	12.28	0.29	29,036,046.00	10,000	10,000.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.12140		10.12140		10.00080	10.00080		12.32	0.00	10,121,400.00	1,000	15,133.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	3.62230		0.00362	8.82820	0.00883		3.622	14.38	0.02	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	534.52310		0.53452	433.07230	0.43307		534.523	12.64	0.92	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	115.52200		0.11552	85.31370	0.08531		115.522	12.63	0.43	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.16740		10.16740		10.05010	10.05010		11.73	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.24600		10.24600		10.12710	10.12710		12.37	0.00	0.00	0	6,634.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.37180		10.37180		10.25060	10.25060		13.45	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.51860		10.51860		10.39450	10.39450		14.34	0.00	0.00	0	500.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.83600		10.83600		10.68230	10.68230		11.52	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.02010		11.02010		10.86420	10.86420		13.47	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.31090		14.31090		14.13980	14.13980		17.69	0.00	71,554.50	5	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.63140		14.63140		14.44680	14.44680		16.94	0.00	0.00	0	1,734.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.24460		2.24460		2.21400	2.21400		16.96	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.26490		2.26490		2.23410	2.23410		16.38	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.07200		2.07200		2.04430	2.04430		17.87	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.11520		2.11520		2.08660	2.08660		19.26	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			128.91274		128.91274		128.72268	128.72268			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
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	10.00500		80.48149		10.00500	80.48149			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future	10.18001		81.27579		10.08807	81.89972			0.00	0.00	0	6,569.00
ES33	On 05/05/2016	Bond Future	10.27211		78.88219		10.17693	79.51836			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.35949		80.30743		10.26112	80.95534			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 04/02/2016	GOVI	498.87000		498.87000		501.84500	501.84500			0.00	39,909,600.00	8	445.00
GOVI	On 05/05/2016	GOVI	507.43000		507.43000		510.46900	510.46900			0.00	0.00	0	145.00
GOVI	On 04/08/2016	GOVI	516.49400		516.49400		519.59200	519.59200			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.55488		123.55488		123.55488	123.55488			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	124.43582		124.43582		124.45308	124.45308			0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	126.58235		126.58235		126.60250	126.60250			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		103.47236	103.47236			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	105.03223		105.03223		105.04619	105.04619			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	105.86959		105.86959		105.88599	105.88599			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		128.26216	128.26216			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future	129.42141		129.42141		129.43883	129.43883			0.00	0.00	0	7,889.00
I2038	On 05/05/2016	Bond Future	131.65395		131.65395		131.67437	131.67437			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		127.14410	127.14410			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
I2046	On 04/02/2016	Bond Future		130.17218	130.17218		130.18906	130.18906			0.00	0.00	0	8,112.00
I2046	On 05/05/2016	Bond Future		130.98887	130.98887		131.00896	131.00896			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		134.36345	134.36345			0.00	0.00	0	0.00
I2050	On 04/02/2016	Bond Future		135.99035	135.99035		135.35382	135.35382			0.00	0.00	0	6,246.00
I2050	On 05/05/2016	Bond Future		138.33619	138.33619		137.69114	137.69114			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 04/02/2016	Index Future		237.84100	237.84100		237.88900	237.88900			0.00	0.00	0	1,035.00
IGOV	On 05/05/2016	Index Future		241.94100	241.94100		241.99700	241.99700			0.00	0.00	0	19.00
IGOV	On 04/08/2016	Index Future		246.28200	246.28200		246.34000	246.34000			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		644.20400	644.20400		644.23100	644.23100			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		655.26600	655.26600		655.29800	655.29800			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		6.44000	93.56000		6.44000	93.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.53000	93.47000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.61000	93.39000		6.61000	93.39000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		6.77000	93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.92000	93.08000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.12000	92.88000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.29000	92.71000		7.29000	92.71000			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		7.62000	92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.78000	92.22000		7.78000	92.22000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.13950	0.13950		0.13780	0.13780			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.13910	0.13910		0.13590	0.13590			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.13810	0.13810		0.13670	0.13670			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.13730	0.13730		0.13600	0.13600			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.07120	0.07120		0.07000	0.07000			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.06680	0.06680		0.06570	0.06570			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06390	0.06390		0.06280	0.06280			0.00	0.00	0	0.00
NZ\$ / R	On 20/11/2015	Any day expiry		9.34580	9.34580		9.21260	9.21260		13.64	0.00	74,726,400.00	8,000	0.00
NZ\$ / R	On 20/11/2015	Any day expiry	9.34	Put	85.78080	0.08578	173.35870	0.17336	85.781	13.70	0.48	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		9.36480	9.36480		9.23360	9.23360		11.32	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		9.46690	9.46690		9.33450	9.33450		12.36	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		9.57060	9.57060		9.43400	9.43400		13.69	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			1.07350		1.07350		1.07420	1.07420			0.00	0.00	0	1,463.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.07640		1.07640		1.07680	1.07680			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.07950		1.07950		1.07970	1.07970			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.46500		118.52665		8.46500	118.52665		9.14	0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			8.64736		114.29583		8.54945	115.03905		9.21	0.00	105,837,938.58	926	52,586.00
R186	On 04/02/2016	Bond Future	7.90	Call	331.04000		0.33104		464.33000	0.46433	331.040	9.01	0.13	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.40	Call	1,251.10000		1.25110		1,577.78000	1.57778	1,251.100	9.18	0.37	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.70	Put	1,873.73000		1.87373		1,587.07000	1.58707	1,873.730	9.30	0.46	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,704.45000		1.70445		1,438.14000	1.43814	1,704.450	9.32	0.43	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	1,546.55000		1.54655		1,299.94000	1.29994	1,546.550	9.34	0.40	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future			8.71050		116.25866		8.60847	117.01689		9.07	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.76668		113.05778		8.66054	113.83013		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		295.80262	295.80262			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			293.65493		293.65493		294.29428	294.29428			0.00	0.00	0	724.00
R197	On 05/05/2016	Bond Future			298.72035		298.72035		299.37672	299.37672			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		241.84431	241.84431			0.00	0.00	0	0.00
R202	On 04/02/2016	Bond Future			242.38078		242.38078		242.41361	242.41361			0.00	0.00	0	53,566.00
R202	On 05/05/2016	Bond Future			246.56131		246.56131		246.59981	246.59981			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		8.21000	99.01166		7.23	0.00	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.43032		99.89845		8.32636	100.43252		6.74	0.00	0.00	0	9,691.00
R2023	On 05/05/2016	Bond Future			8.49720		97.68676		8.38788	98.23190		7.01	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.55476		99.45129		8.43990	100.00666		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		7.14500	103.13379		1.80	0.00	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.42055		104.54723		7.28135	104.75539		1.14	0.00	0.00	0	15,947.00
R203	On 05/05/2016	Bond Future			7.50782		102.17419		7.33975	102.38793		1.41	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.55986		104.02005		7.35100	104.23801		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		8.85500	95.35604			0.00	0.00	0	0.00
R2030	On 04/02/2016	Bond Future			9.02584		92.13773		8.92843	92.86290			0.00	0.00	0	9,973.00
R2030	On 05/05/2016	Bond Future			9.09051		93.72065		8.98966	94.46006			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
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		8.98000	94.70619			0.00	0.00	0	0.00
R2032	On 04/02/2016	Bond Future	9.13027		95.59779		9.03816	96.33042			0.00	0.00	0	2,957.00
R2032	On 05/05/2016	Bond Future	9.19349		93.08332		9.09823	93.83041			0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future	9.25116		94.76524		9.15282	95.52619			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		9.17000	96.11571			0.00	0.00	0	0.00
R2037	On 04/02/2016	Bond Future	9.31395		92.76133		9.22194	93.55861			0.00	0.00	0	48,339.00
R2037	On 05/05/2016	Bond Future	9.37739		94.35501		9.28241	95.16787			0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future	9.43690		91.80108		9.33897	92.62893			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		7.50500	104.44238		3.13	0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future	7.75874		101.68681		7.62796	102.01910		2.56	0.00	0.00	0	29,306.00
R204	On 05/05/2016	Bond Future	7.84304		103.43298		7.69745	103.77297		2.75	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future	7.91270		101.26241		7.74978	101.60890		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		9.25000	97.41662			0.00	0.00	0	0.00
R2044	On 04/02/2016	Bond Future	9.38641		93.95248		9.29443	94.81537			0.00	0.00	0	17,852.00
R2044	On 05/05/2016	Bond Future	9.44754		95.56666		9.35268	96.44629			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future	9.50494		92.90946		9.40723	93.80526			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		9.23000	96.77415			0.00	0.00	0	0.00
R2048	On 04/02/2016	Bond Future	9.36241		97.71344		9.27042	98.60008			0.00	0.00	0	54,392.00
R2048	On 05/05/2016	Bond Future	9.41887		94.95765		9.32408	95.86137			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future	9.47024		96.67306		9.37270	97.59353			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		7.79000	100.41352		4.42	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	8.02670		97.91459		7.91484	98.28053		3.82	0.00	0.00	0	47,160.00
R207	On 04/02/2016	Bond Future	7.27	Call	64.41000	0.06441	106.36000	0.10636	64.410	3.68	0.08	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	158.61000	0.15861	239.62000	0.23962	158.610	3.72	0.17	0.00	0	19.00
R207	On 05/05/2016	Bond Future	8.11224		99.59632		7.99099	99.97046		3.98	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
R207	On 05/05/2016	Bond Future	7.56	Call	438.88000		0.43888		556.41000	0.55641	438.880	3.89	0.27	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.18646		97.75187		8.05483	98.13312		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		7.96000	95.52583		5.69	0.00	0.00	0	0.00
R208	On 04/02/2016	Bond Future			8.19215		96.46899		8.08186	96.90890		5.04	0.00	0.00	0	37,966.00
R208	On 05/05/2016	Bond Future			8.26660		94.72501		8.14906	95.17438		5.33	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.33156		96.43631		8.20638	96.89407		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		9.07500	74.65587		14.68	0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			9.21321		75.31975		9.12133	75.98343		14.51	0.00	0.00	0	41,118.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,218.23000		1.21823		1,045.49000	1.04549	1,218.230	14.68	0.33	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.27006		73.46454		9.17538	74.14116		14.79	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	626.67000		0.62667		765.23000	0.76523	626.670	14.30	0.17	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,162.74000		2.16274		2,483.22000	2.48322	2,162.740	14.67	0.42	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.32184		74.79195		9.22446	75.48101		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		180.97846	180.97846			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			184.66341		184.66341		184.39413	184.39413			0.00	6,832,546.17	37	3,297.00
R210	On 05/05/2016	Bond Future			185.68300		185.68300		185.41299	185.41299			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		135.72263	135.72263			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			135.94605		135.94605		135.99790	135.99790			0.00	14,954,065.50	110	1,010.00
R211	On 05/05/2016	Bond Future			138.29122		138.29122		138.34678	138.34678			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		141.92098	141.92098			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future			142.36084		142.36084		142.33962	142.33962			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			144.81675		144.81675		144.79804	144.79804			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
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		8.92000	85.49143		12.54	0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future	9.08696		86.18655		9.98969	86.88332		12.29	0.00	0.00	0	31,687.00
R213	On 05/05/2016	Bond Future	9.14643		84.11941		9.04594	84.82986		12.57	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	9.19989		85.63899		9.09623	86.36248		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		9.15000	75.30621		15.38	0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future	9.28504		75.99418		9.19313	76.68920		15.23	0.00	0.00	0	32,977.00
R214	On 05/05/2016	Bond Future	9.33921		74.00546		9.24460	74.71387		15.52	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	9.38819		75.34238		9.29095	76.06379		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	24,808.32000	24,808.32000		24,481.67000	24,481.67000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	10.07690	10.07690		9.99180	9.99180			12.24	0.00	342,614.60	34	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	10.21470	10.21470		10.13200	10.13200			13.28	0.00	3,227,845.20	316	3,243.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.88110	4.88110		4.81890	4.81890			11.60	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.83260	4.83260		4.77180	4.77180			13.96	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.05000	1.05000		1.07190	1.07190				0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	0.99700	0.99700		1.03520	1.03520				0.00	0.00	0	1.00
<b>Total for Derivatives :</b>												<b>1,227,742,832.40</b>	<b>108,351</b>	<b>4224085.00</b>
<b>Grand Total:</b>												<b>1,227,742,832.40</b>	<b>108,351</b>	<b>4224085.00</b>