



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: 19/10/2015

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 20/10/2015	Any day expiry	13.24220	13.24220	13.09870	13.09870			16.51	0.00	0.00	0	600.00
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	22.47650	0.02248	15.76740	0.01577	22.477	17.72	0.29	0	3,000.00
\$ / R	On 22/10/2015	Any day expiry	13.24220	13.24220	13.10100	13.10100			16.02	0.00	0.00	0	0.00
\$ / R	On 22/10/2015	Any day expiry	13.46	Call	19.01860	0.01902	12.29100	0.01229	19.019	18.29	0.16	0	3,000.00
\$ / R	On 28/10/2015	Any day expiry	13.25610	13.25610	13.11500	13.11500			15.33	0.00	0.00	0	350.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.02730	0.00003	0.000	21.53	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.08330	0.00008	0.000	21.97	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.44	Call	63.68180	0.06368	45.08650	0.04509	63.682	16.31	0.00	0	8,000.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	38.97470	0.03897	28.57910	0.02858	38.975	16.92	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.12540	0.00013	0.10500	0.00011	0.125	47.32	0.00	0	300.00
\$ / R	On 30/10/2015	Any day expiry	13.26060	13.26060	13.11960	13.11960			15.73	0.00	0.00	0	0.00
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	625.30950	0.62531	763.40190	0.76340	625.309	18.47	0.92	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	9.61660	0.00962	8.40710	0.00841	9.617	19.09	0.05	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry	13.27440	13.27440	13.13320	13.13320			15.79	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	574.90230	0.57490	457.22550	0.45723	574.902	15.43	0.90	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	346.58680	0.34659	257.74110	0.25774	346.587	15.60	0.74	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	56.81060	0.05681	42.21990	0.04222	56.811	17.42	0.21	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	482.41060	0.48241	609.01990	0.60902	482.411	17.42	0.79	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.28580	13.28580	13.14450	13.14450		15.65	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	87.99430	0.08799	139.25730	0.13926	87.994	15.47	0.28	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	136.71910	0.13672	203.24380	0.20324	136.719	15.55	0.38	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	59.73700	0.05974	45.19390	0.04519	59.737	17.65	0.19	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	21.27370	0.02127	17.84960	0.01785	21.274	19.57	0.08	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.30180	13.30180	13.16040	13.16040		15.57	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	313.80030	0.31380	236.82730	0.23683	313.800	15.46	0.61	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	212.86190	0.21286	162.15400	0.16215	212.862	15.76	0.48	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	193.54390	0.19354	147.20010	0.14720	193.544	15.95	0.44	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.30410	13.30410	13.16270	13.16270		15.62	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	308.05420	0.30805	233.56190	0.23356	308.054	15.52	0.60	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	218.65180	0.21865	167.18070	0.16718	218.652	15.81	0.48	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.30870	13.30870	13.16720	13.16720		15.73	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	168.59430	0.16859	232.47020	0.23247	168.594	15.60	0.38	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	552.17190	0.55217	668.64990	0.66865	552.172	17.37	0.73	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.31780	13.31780	13.17650	13.17650		15.71	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	142.58400	0.14258	112.31850	0.11232	142.584	17.04	0.32	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	83.56340	0.08356	67.42810	0.06743	83.563	18.16	0.20	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.32020	13.32020	13.17880	13.17880		15.79	0.00	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.30750	0.00031	0.40730	0.00041	0.308	21.88	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.69590	0.00070	0.96150	0.00096	0.696	20.28	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	43.55900	0.04356	66.89690	0.06690	43.559	15.25	0.13	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	86.47960	0.08648	126.40130	0.12640	86.480	15.39	0.22	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	108.21560	0.10822	154.85200	0.15485	108.216	15.46	0.26	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	430.59220	0.43059	344.63550	0.34464	430.592	15.55	0.68	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	140.39220	0.14039	195.83550	0.19584	140.392	15.55	0.32	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	307.39650	0.30740	242.11590	0.24212	307.397	15.73	0.56	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	302.19540	0.30220	238.22630	0.23823	302.195	15.74	0.55	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	231.99540	0.23200	309.42630	0.30943	231.995	15.74	0.45	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	264.05830	0.26406	209.09260	0.20909	264.058	15.89	0.50	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	273.85830	0.27386	360.29260	0.36029	273.858	15.89	0.50	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	224.38630	0.22439	177.31680	0.17732	224.386	16.24	0.45	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	155.45180	0.15545	122.91080	0.12291	155.452	17.00	0.34	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	135.75990	0.13576	107.53940	0.10754	135.760	17.28	0.30	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	110.69170	0.11069	88.06320	0.08806	110.692	17.69	0.25	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	3.11750	0.00312	3.17270	0.00317	3.118	33.71	0.01	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry			13.32250	13.32250	13.13180	13.13180		15.78	0.00	879,830.60	67	67.00
\$ / R	On 08/12/2015	Any day expiry			13.35040	13.35040	13.20890	13.20890		16.06	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.35740	13.35740	13.21580	13.21580		16.17	0.00	1,184,627,733.80	88,687	675,308.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,408.62680	2.40863	2,267.45080	2.26745	2,408.627	19.85	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	1.22680	0.00123	1.65080	0.00165	1.227	19.85	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,358.77720	2.35878	2,217.65010	2.21765	2,358.777	19.68	1.00	0.00	0	1,177.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,159.58460	2.15958	2,018.71670	2.01872	2,159.585	19.01	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,960.85800	1.96086	1,820.39310	1.82039	1,960.858	18.33	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	5.46270	0.00546	7.22420	0.00722	5.463	17.66	0.02	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	5.58870	0.00559	7.38940	0.00739	5.589	17.62	0.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	7.68550	0.00769	10.13590	0.01014	7.685	17.15	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	8.60920	0.00861	11.34440	0.01134	8.609	16.98	0.03	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	10.79700	0.01080	14.20740	0.01421	10.797	16.64	0.03	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	13.52990	0.01353	19.03850	0.01904	13.530	16.30	0.04	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,228.10810	1.22811	1,094.75420	1.09475	1,228.108	16.10	0.94	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	22.49070	0.02249	31.39780	0.03140	22.491	16.06	0.06	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,181.15290	1.18115	1,048.92250	1.04892	1,181.153	16.04	0.93	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	908.85880	0.90886	786.10100	0.78610	908.859	15.64	0.87	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	59.45050	0.05945	81.13710	0.08114	59.451	15.56	0.14	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	848.27780	0.84828	729.15280	0.72915	848.278	15.55	0.85	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	839.73360	0.83973	721.41130	0.72141	839.734	15.53	0.85	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	822.73180	0.82273	706.05970	0.70606	822.732	15.51	0.85	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	82.17210	0.08217	116.18170	0.11618	82.172	15.37	0.19	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	96.10430	0.09610	133.96860	0.13397	96.104	15.45	0.21	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	98.57950	0.09858	137.10070	0.13710	98.580	15.46	0.21	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	663.66990	0.66367	562.58900	0.56259	663.670	15.50	0.77	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	106.26990	0.10627	146.78900	0.14679	106.270	15.50	0.23	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	119.99980	0.12000	163.92200	0.16392	120.000	15.56	0.25	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	592.29710	0.59230	498.10120	0.49810	592.297	15.62	0.73	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	134.89710	0.13490	182.30120	0.18230	134.897	15.62	0.27	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	525.70360	0.52570	438.64320	0.43864	525.704	15.74	0.69	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	168.30360	0.16830	222.84320	0.22284	168.304	15.74	0.31	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	186.85660	0.18686	245.01760	0.24502	186.857	15.80	0.34	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	464.06130	0.46406	384.25780	0.38426	464.061	15.86	0.64	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	407.44930	0.40745	334.89530	0.33490	407.449	15.99	0.59	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	250.04930	0.25005	319.09530	0.31910	250.049	15.99	0.41	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	381.02950	0.38103	313.99530	0.31400	381.029	16.05	0.56	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	365.77970	0.36578	302.02920	0.30203	365.780	16.08	0.55	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	350.97720	0.35098	290.48550	0.29049	350.977	16.12	0.54	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.32	Call	346.14060	0.34614	286.72790	0.28673	346.141	16.13	0.53	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	330.28000	0.33028	416.35000	0.41635	330.280	16.20	0.49	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	319.32490	0.31932	265.12450	0.26512	319.325	16.26	0.50	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	311.16170	0.31116	258.27070	0.25827	311.162	16.33	0.49	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	295.40380	0.29540	245.06520	0.24507	295.404	16.45	0.47	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	273.13560	0.27314	226.46750	0.22647	273.136	16.64	0.45	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	415.73560	0.41574	510.66750	0.51067	415.736	16.64	0.55	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	266.06870	0.26607	220.57740	0.22058	266.069	16.71	0.44	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	242.66150	0.24266	201.11950	0.20112	242.662	16.93	0.41	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	239.48260	0.23948	198.48290	0.19848	239.483	16.96	0.40	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	482.08260	0.48208	582.68290	0.58268	482.083	16.96	0.60	0.00	0	10,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	495.84200	0.49584	597.51030	0.59751	495.842	17.02	0.61	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	502.77960	0.50278	604.97370	0.60497	502.780	17.05	0.61	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	509.75780	0.50976	612.47220	0.61247	509.758	17.08	0.61	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	516.77440	0.51677	620.00160	0.62000	516.774	17.11	0.62	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	221.22690	0.22123	183.36540	0.18337	221.227	17.15	0.38	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	538.04810	0.53805	642.78700	0.64279	538.048	17.21	0.63	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	204.32510	0.20433	169.40400	0.16940	204.325	17.33	0.35	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	566.92510	0.56693	673.60400	0.67360	566.925	17.33	0.65	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	626.34940	0.62635	736.65260	0.73665	626.349	17.59	0.67	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	176.57640	0.17658	146.55450	0.14655	176.576	17.68	0.31	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	158.79430	0.15879	132.46840	0.13247	158.794	17.93	0.29	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	711.39430	0.71139	826.66840	0.82667	711.394	17.93	0.71	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	140.95180	0.14095	118.54210	0.11854	140.952	18.22	0.26	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	791.79670	0.79180	911.29760	0.91130	791.797	18.25	0.74	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	132.41440	0.13241	111.51890	0.11152	132.414	18.40	0.25	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	884.00760	0.88401	1,006.66540	1.00667	884.008	18.66	0.77	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	110.06390	0.11006	93.12960	0.09313	110.064	18.96	0.21	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	104.84280	0.10484	88.83250	0.08883	104.843	19.11	0.20	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	99.90290	0.09990	84.76400	0.08476	99.903	19.26	0.19	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	89.73240	0.08973	76.38010	0.07638	89.732	19.60	0.17	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	77.08590	0.07709	65.93770	0.06594	77.086	20.08	0.15	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,219.68590	1.21969	1,350.13770	1.35014	1,219.686	20.08	0.85	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	61.49920	0.06150	52.89240	0.05289	61.499	20.83	0.12	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	58.18370	0.05818	50.13420	0.05013	58.184	21.01	0.12	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	52.74320	0.05274	45.59940	0.04560	52.743	21.34	0.11	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	45.93560	0.04594	39.91020	0.03991	45.936	21.82	0.09	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	44.52050	0.04452	38.72570	0.03873	44.521	21.93	0.09	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	32.98170	0.03298	29.02000	0.02902	32.982	23.03	0.07	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	29.44370	0.02944	26.02610	0.02603	29.444	23.47	0.06	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	25.68410	0.02568	22.83130	0.02283	25.684	24.03	0.05	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	21.06290	0.02106	18.88300	0.01888	21.063	24.87	0.04	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.38060	13.38060	13.23890	13.23890		16.17	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.32280	0.00132	1.74850	0.00175	1.323	19.64	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	2.89880	0.00290	3.77700	0.00378	2.899	18.60	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	144.98530	0.14499	123.54380	0.12354	144.985	18.55	0.25	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	13.35330	0.01335	11.15860	0.01116	13.353	33.02	0.02	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.43860	13.43860	13.29660	13.29660		16.05	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			13.47290	13.47290	13.33040	13.33040		16.02	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	26.78100	0.02678	30.92610	0.03093	26.781	16.17	0.05	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	719.08220	0.71908	626.82860	0.62683	719.082	15.24	0.70	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	634.81920	0.63482	551.09110	0.55109	634.819	15.47	0.65	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	468.55540	0.46856	552.98930	0.55299	468.555	16.16	0.49	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	190.57210	0.19057	166.98390	0.16698	190.572	19.02	0.25	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	103.72130	0.10372	91.76520	0.09177	103.721	21.61	0.14	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 12/02/2016	Any day expiry			13.51040	13.51040								
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	25.99980	0.02600	13.36760	13.36760	27.80810	0.02781	26.000	16.68	0.05	0.00	0	1,000.00
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	126.85750	0.12686	113.29730	0.11330	126.858	21.62	0.16	0.00	0.00	0	1,000.00	
\$ / R			On 19/02/2016	Any day expiry	13.52690	13.52690	13.38390	13.38390		16.22	0.00	0.00	0.00	0	0.00	
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	373.67470	0.37367	330.75920	0.33076	373.675	17.37	0.40	0.00	0.00	0	3,600.00	
\$ / R			On 25/02/2016	Any day expiry	13.54100	13.54100	13.39780	13.39780		16.33	0.00	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	41.85630	0.04186	45.40670	0.04541	41.856	16.20	0.07	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	500.27050	0.50027	582.07560	0.58208	500.271	16.24	0.47	0.00	0.00	0	150.00	
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	210.38090	0.21038	188.29860	0.18830	210.381	19.89	0.24	0.00	0.00	0	250.00	
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	132.06440	0.13206	118.67170	0.11867	132.064	22.11	0.15	0.00	0.00	0	150.00	
\$ / R			On 11/03/2016	Any day expiry	13.57620	13.57620	13.43270	13.43270		16.47	0.00	0.00	0.00	0	272.00	
\$ / R			On 14/03/2016	Foreign Exchange Future	13.58330	13.58330	13.43970	13.43970		16.44	0.00	1,670,745.90	123	83,380.00		
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	18.24780	0.01825	17.81410	0.01781	18.248	17.77	0.03	0.00	0.00	0	1,500.00	
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	36.22810	0.03623	37.77280	0.03777	36.228	16.69	0.06	0.00	0.00	0	42,370.00	
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	38.73900	0.03874	40.62330	0.04062	38.739	16.59	0.06	0.00	0.00	0	30,000.00	
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	50.49770	0.05050	54.10800	0.05411	50.498	16.16	0.08	0.00	0.00	0	1,000.00	
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	52.52550	0.05253	56.45120	0.05645	52.526	16.09	0.08	0.00	0.00	0	1,204.00	
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	58.30720	0.05831	63.15640	0.06316	58.307	15.92	0.09	0.00	0.00	0	788.00	
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	61.41650	0.06142	66.77230	0.06677	61.416	15.83	0.09	0.00	0.00	0	1,000.00	
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	65.51830	0.06552	71.55570	0.07156	65.518	15.73	0.10	0.00	0.00	0	30,000.00	
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	75.45430	0.07545	83.54820	0.08355	75.454	15.49	0.11	0.00	0.00	0	786.00	
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	91.62570	0.09163	108.13840	0.10814	91.626	15.19	0.13	0.00	0.00	0	10,000.00	
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	1,177.31970	1.17732	1,060.29350	1.06029	1,177.320	15.12	0.81	0.00	0.00	0	12,000.00	
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	188.91380	0.18891	223.54110	0.22354	188.914	15.07	0.24	0.00	0.00	0	10,000.00	
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	988.31420	0.98831	882.10220	0.88210	988.314	15.06	0.75	0.00	0.00	0	31,070.00	
\$ / R	12.95	Put	On 14/03/2016	Foreign Exchange Future	252.93300	0.25293	304.34320	0.30434	252.933	15.13	0.29	0.00	0.00	0	38,000.00	
\$ / R	13.10	Put	On 14/03/2016	Foreign Exchange Future	314.74310	0.31474	374.13220	0.37413	314.743	15.44	0.34	0.00	0.00	0	35,000.00	
\$ / R	13.20	Call	On 14/03/2016	Foreign Exchange Future	743.48060	0.74348	664.55690	0.66456	743.481	15.64	0.63	0.00	0.00	0	1,000.00	
\$ / R	13.26	Put	On 14/03/2016	Foreign Exchange Future	389.03590	0.38904	456.84970	0.45685	389.036	15.76	0.39	0.00	0.00	0	10,000.00	
\$ / R	13.50	Call	On 14/03/2016	Foreign Exchange Future	599.22420	0.59922	536.24930	0.53625	599.224	16.24	0.54	0.00	0.00	0	1,000.00	
\$ / R	13.55	Call	On 14/03/2016	Foreign Exchange Future	577.87410	0.57787	517.99300	0.51799	577.874	16.34	0.53	0.00	0.00	0	12,000.00	
\$ / R	13.63	Put	On 14/03/2016	Foreign Exchange Future	592.56450	0.59256	680.49620	0.68050	592.564	16.52	0.49	0.00	0.00	0	250.00	
\$ / R	13.76	Call	On 14/03/2016	Foreign Exchange Future	499.37950	0.49938	448.51210	0.44851	499.379	16.87	0.47	0.00	0.00	0	10,000.00	
\$ / R	13.94	Call	On 14/03/2016	Foreign Exchange Future	442.15830	0.44216	397.32030	0.39732	442.158	17.34	0.43	0.00	0.00	0	788.00	
\$ / R	14.00	Call	On 14/03/2016	Foreign Exchange Future	424.77970	0.42478	381.79890	0.38180	424.780	17.50	0.41	0.00	0.00	0	750.00	
\$ / R	14.21	Call	On 14/03/2016	Foreign Exchange Future	369.96270	0.36996	333.12530	0.33313	369.963	18.05	0.37	0.00	0.00	0	10,000.00	
\$ / R	14.31	Call	On 14/03/2016	Foreign Exchange Future	346.88640	0.34689	312.73030	0.31273	346.886	18.32	0.35	0.00	0.00	0	43,156.00	
\$ / R	14.50	Call	On 14/03/2016	Foreign Exchange Future	308.22200	0.30822	278.15660	0.27816	308.222	18.84	0.31	0.00	0.00	0	2,000.00	
\$ / R	14.59	Call	On 14/03/2016	Foreign Exchange Future	291.82840	0.29183	263.49620	0.26350	291.828	19.08	0.30	0.00	0.00	0	1,204.00	
\$ / R	14.70	Call	On 14/03/2016	Foreign Exchange Future	273.29840	0.27330	246.92830	0.24693	273.298	19.38	0.28	0.00	0.00	0	2,000.00	
\$ / R	14.75	Call	On 14/03/2016	Foreign Exchange Future	265.38800	0.26539	239.85680	0.23986	265.388	19.52	0.27	0.00	0.00	0	31,070.00	
\$ / R	15.03	Call	On 14/03/2016	Foreign Exchange Future	226.13570	0.22614	204.31920	0.20432	226.136	20.28	0.24	0.00	0.00	0	250.00	
\$ / R	15.27	Call	On 14/03/2016	Foreign Exchange Future	198.18850	0.19819	179.22930	0.17923	198.188	20.92	0.21	0.00	0.00	0	38,000.00	
\$ / R	15.75	Call	On 14/03/2016	Foreign Exchange Future	155.23700	0.15524	140.63100	0.14063	155.237	22.19	0.16	0.00	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 14/03/2016	Foreign Exchange Future	16.50	Call	118.97940	0.11898	113.03010	0.11303	118.979	24.60	0.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	117.04150	0.11704	111.05270	0.11105	117.041	25.80	0.12	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	22.48540	0.02249	17.39000	0.01739	22.485	30.35	0.02	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.58800	13.58800	13.44440	13.44440		16.46	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	431.68360	0.43168	503.37920	0.50338	431.684	15.94	0.41	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	290.42380	0.29042	262.28090	0.26228	290.424	19.20	0.29	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			13.60440	13.60440	13.46070	13.46070		16.43	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	623.82030	0.62382	712.43580	0.71244	623.820	16.61	0.50	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	253.76980	0.25377	229.77480	0.22977	253.770	20.05	0.25	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			13.61850	13.61850	13.47460	13.47460		16.41	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	57.15330	0.05715	60.63080	0.06063	57.153	16.10	0.08	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	526.21230	0.52621	606.19960	0.60620	526.212	16.20	0.45	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	230.84470	0.23084	209.61460	0.20961	230.845	20.73	0.23	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	165.18140	0.16518	150.20550	0.15021	165.181	22.54	0.16	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			13.66550	13.66550	13.52110	13.52110		16.50	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	836.93970	0.83694	934.06280	0.93406	836.940	17.32	0.55	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	252.42320	0.25242	230.69280	0.23069	252.423	21.02	0.23	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			13.68470	13.68470	13.54020	13.54020		16.65	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	70.53340	0.07053	73.60220	0.07360	70.533	16.09	0.09	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	545.17400	0.54517	624.19850	0.62420	545.174	16.20	0.43	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	242.77650	0.24278	221.79630	0.22180	242.777	21.57	0.22	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	189.03780	0.18904	174.47770	0.17448	189.038	23.08	0.17	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			13.76020	13.76020	13.61470	13.61470		16.83	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	83.18030	0.08318	86.43060	0.08643	83.180	16.02	0.10	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	564.75900	0.56476	641.54580	0.64155	564.759	16.25	0.42	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	257.58380	0.25758	234.89870	0.23490	257.584	22.50	0.21	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	224.14210	0.22414	213.92400	0.21392	224.142	24.18	0.17	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			13.78450	13.78450	13.63870	13.63870		16.93	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	129.71080	0.12971	140.46580	0.14047	129.711	15.27	0.14	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	353.92650	0.35393	323.03750	0.32304	353.927	20.89	0.27	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.79180	13.79180	13.64590	13.64590		16.94	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.80150	13.80150	13.65560	13.65560		16.94	0.00	0.00	0	31,226.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	127.51090	0.12751	137.43380	0.13743	127.511	15.32	0.14	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	300.71460	0.30071	342.40300	0.34240	300.715	15.16	0.27	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	331.51300	0.33151	380.56960	0.38057	331.513	15.21	0.29	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	414.81010	0.41481	479.48950	0.47949	414.810	15.49	0.34	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	571.84190	0.57184	648.06950	0.64807	571.842	16.21	0.41	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	588.84050	0.58884	666.16200	0.66616	588.841	16.29	0.41	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	453.30260	0.45330	416.25690	0.41626	453.303	19.66	0.34	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	279.88710	0.27989	255.09280	0.25509	279.887	22.61	0.21	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	254.58350	0.25458	238.58630	0.23859	254.583	23.28	0.19	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	248.61370	0.24861	233.76570	0.23377	248.614	24.39	0.18	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	247.04580	0.24705	232.15520	0.23216	247.046	24.88	0.18	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	245.65040	0.24565	230.69060	0.23069	245.650	25.42	0.18	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	18.17	Call	220.10890	0.22011	186.66090	0.18666	220.109	29.07	0.15	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			13.83810	13.83810	13.69160	13.69160		17.05	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	93.58270	0.09358	98.08530	0.09809	93.583	15.88	0.10	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	577.81420	0.57781	653.28860	0.65329	577.814	16.19	0.40	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	275.28790	0.27529	258.47360	0.25847	275.288	23.42	0.20	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	268.86460	0.26886	251.85640	0.25186	268.865	25.11	0.19	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			13.90920	13.90920	13.76200	13.76200		17.19	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	104.15960	0.10416	108.00310	0.10800	104.160	15.85	0.11	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	589.94860	0.58995	664.16800	0.66417	589.949	16.19	0.39	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	312.92830	0.31293	295.99660	0.29600	312.928	25.07	0.20	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	310.09250	0.31009	292.85650	0.29286	310.093	26.31	0.19	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			13.94710	13.94710	13.79950	13.79950		17.32	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	263.28040	0.26328	296.46960	0.29647	263.280	15.08	0.22	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	489.21790	0.48922	450.63960	0.45064	489.218	20.83	0.32	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			13.98510	13.98510	13.83700	13.83700		17.45	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	116.39310	0.11639	117.60350	0.11760	116.393	15.93	0.11	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	600.74700	0.60075	673.41640	0.67342	600.747	16.21	0.38	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	353.73080	0.35373	336.64840	0.33665	353.731	26.77	0.20	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	353.16610	0.35317	335.88020	0.33588	353.166	27.63	0.20	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.01290	14.01290	13.86450	13.86450		17.46	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	604.49280	0.60449	676.50430	0.67650	604.493	16.21	0.37	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	372.92390	0.37292	356.01410	0.35601	372.924	26.82	0.21	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	372.70300	0.37270	355.76160	0.35576	372.703	27.04	0.21	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.01800	14.01800	13.86950	13.86950		17.46	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	770.00260	0.77000	851.10080	0.85110	770.003	16.91	0.43	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	379.98060	0.37998	363.19270	0.36319	379.981	25.18	0.22	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.03570	14.03570	13.88700	13.88700		17.57	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.04580	14.04580	13.89700	13.89700		17.56	0.00	351,145.00	25	6,349.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	392.38540	0.39239	372.36280	0.37236	392.385	26.47	0.22	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.06850	14.06850	13.91950	13.91950		17.58	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	127.66160	0.12766	127.11940	0.12712	127.662	15.94	0.11	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	610.77010	0.61077	681.74310	0.68174	610.770	16.21	0.37	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	407.83700	0.40784	360.70360	0.36070	407.837	28.39	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	386.01500	0.38602	340.65590	0.34066	386.015	28.39	0.20	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.14180	14.14180	13.99280	13.99280		17.80	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	136.58590	0.13659	134.47350	0.13447	136.586	15.96	0.11	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	616.84250	0.61684	686.49270	0.68649	616.843	16.20	0.36	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	394.14250	0.39414	353.71410	0.35371	394.143	28.32	0.20	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	383.96490	0.38396	344.29440	0.34429	383.965	28.32	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.24160	14.24160	14.09390	14.09390		18.07	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	141.85860	0.14186	141.67820	0.14168	141.859	15.87	0.11	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	625.21970	0.62522	691.78390	0.69178	625.220	16.31	0.35	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	377.70670	0.37771	340.54100	0.34054	377.707	28.16	0.19	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.28990	14.28990	14.14290	14.14290		18.19	0.00	0.00	0	251.00

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 19/12/2016		Foreign Exchange Future		14.30500	14.30500	14.15820	14.15820		18.20	0.00	143,050.00	10	510.00
\$ / R	On 19/12/2016	11.80 Put	Foreign Exchange Future		145.58080	0.14558	146.31540	0.14632	145.581	15.85	0.11	0.00	0	250.00
\$ / R	On 19/12/2016	13.50 Put	Foreign Exchange Future		630.07010	0.63007	697.42750	0.69743	630.070	16.37	0.34	0.00	0	150.00
\$ / R	On 19/12/2016	19.75 Call	Foreign Exchange Future		346.86840	0.34687	309.80180	0.30980	346.868	27.39	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	19.81 Call	Foreign Exchange Future		340.44130	0.34044	303.87590	0.30388	340.441	27.39	0.17	0.00	0	250.00
\$ / R	On 13/03/2017		Foreign Exchange Future		14.55890	14.55890	14.41550	14.41550		18.70	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015		Foreign Exchange Future		13.35740	13.35740	13.21580	13.21580		16.17	0.00	427,436.80	32	637.00
\$ / R MAXI	On 14/03/2016		Foreign Exchange Future		13.58330	13.58330	13.43970	13.43970		16.44	0.00	0.00	0	175.00
\$ / R MAXI	On 13/06/2016		Foreign Exchange Future		13.80150	13.80150	13.65560	13.65560		16.94	0.00	0.00	0	119.00
\$ / R MAXI	On 19/09/2016		Foreign Exchange Future		14.04580	14.04580	13.89700	13.89700		17.56	0.00	0.00	0	0.00
£ / R	On 11/12/2015		Foreign Exchange Future		20.67050	20.67050	20.40060	20.40060		15.16	0.00	1,653,640.00	80	32,788.00
£ / R	On 11/12/2015	17.87 Put	Foreign Exchange Future		7.75170	0.00775	10.12320	0.01012	7.752	17.92	0.02	0.00	0	830.00
£ / R	On 11/12/2015	19.40 Call	Foreign Exchange Future		1,348.24060	1.34824	1,120.04200	1.12004	1,348.241	15.04	0.87	0.00	0	700.00
£ / R	On 11/12/2015	20.00 Call	Foreign Exchange Future		874.58700	0.87459	694.62670	0.69463	874.587	15.02	0.73	0.00	0	500.00
£ / R	On 11/12/2015	20.12 Put	Foreign Exchange Future		241.99900	0.24200	342.68140	0.34268	241.999	15.05	0.31	0.00	0	12,000.00
£ / R	On 11/12/2015	20.23 Put	Foreign Exchange Future		280.77250	0.28077	391.55090	0.39155	280.773	15.07	0.34	0.00	0	20,000.00
£ / R	On 11/12/2015	20.33 Call	Foreign Exchange Future		659.95470	0.65995	510.13160	0.51013	659.955	15.09	0.62	0.00	0	8,250.00
£ / R	On 11/12/2015	20.75 Put	Foreign Exchange Future		523.08330	0.52308	692.02160	0.69202	523.083	15.32	0.51	0.00	0	6,000.00
£ / R	On 11/12/2015	20.77 Call	Foreign Exchange Future		435.44660	0.43545	336.12760	0.33613	435.447	15.35	0.48	0.00	0	18,900.00
£ / R	On 11/12/2015	20.81 Put	Foreign Exchange Future		559.05840	0.55906	732.87300	0.73287	559.058	15.42	0.53	0.00	0	4,500.00
£ / R	On 11/12/2015	21.20 Put	Foreign Exchange Future		819.03750	0.81904	1,020.60820	1.02061	819.038	16.07	0.65	0.00	0	3,000.00
£ / R	On 11/12/2015	21.35 Call	Foreign Exchange Future		250.23980	0.25024	190.75210	0.19075	250.240	16.32	0.31	0.00	0	4,500.00
£ / R	On 11/12/2015	21.50 Call	Foreign Exchange Future		216.01350	0.21601	164.23800	0.16424	216.013	16.57	0.28	0.00	0	500.00
£ / R	On 11/12/2015	21.82 Call	Foreign Exchange Future		157.30200	0.15730	119.08880	0.11909	157.302	17.09	0.21	0.00	0	10,000.00
£ / R	On 11/12/2015	23.20 Call	Foreign Exchange Future		38.06110	0.03806	28.17630	0.02818	38.061	19.08	0.06	0.00	0	10,000.00
£ / R	On 14/03/2016		Foreign Exchange Future		21.01210	21.01210	20.73870	20.73870		15.35	0.00	0.00	0	4,291.00
£ / R	On 13/06/2016		Foreign Exchange Future		21.34230	21.34230	21.06480	21.06480		15.93	0.00	0.00	0	0.00
£ / R	On 08/09/2016		Any day expiry		21.67230	21.67230	21.39110	21.39110		16.30	0.00	0.00	0	0.00
£ / R	On 08/09/2016	21.20 Put	Any day expiry		1,048.13340	1.04813	1,184.89290	1.18489	1,048.133	15.76	0.41	0.00	0	12,264.00
£ / R	On 08/09/2016	25.85 Call	Any day expiry		499.61670	0.49962	461.56930	0.46157	499.617	21.35	0.22	0.00	0	12,264.00
£ / R	On 19/09/2016		Foreign Exchange Future		21.71480	21.71480	21.43310	21.43310		16.35	0.00	0.00	0	0.00
¥ / R	On 11/12/2015		Foreign Exchange Future		0.11188	0.11188	0.11094	0.11094		15.23	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016		Foreign Exchange Future		0.11400	0.11400	0.11303	0.11303		15.23	0.00	2,850.03	25	198.00
¥ / R	On 13/06/2016		Foreign Exchange Future		0.11608	0.11608	0.11510	0.11510		15.67	0.00	0.00	0	0.00
€ / R	On 26/10/2015		Any day expiry		14.99680	14.99680	14.91160	14.91160		16.12	0.00	0.00	0	0.00
€ / R	On 26/10/2015	14.92 Call	Any day expiry		177.11530	0.17712	149.41570	0.14942	177.115	16.37	0.59	0.00	0	1,000.00
€ / R	On 26/10/2015	14.92 Put	Any day expiry		100.31530	0.10032	157.81570	0.15782	100.315	16.37	0.41	0.00	0	1,000.00
€ / R	On 11/12/2015		Foreign Exchange Future		15.12700	15.12700	15.04150	15.04150		16.30	0.00	1,210,160.00	80	80,547.00
€ / R	On 11/12/2015	13.05 Put	Foreign Exchange Future		6.18200	0.00618	7.18280	0.00718	6.182	18.37	0.02	0.00	0	6,877.00
€ / R	On 11/12/2015	13.85 Put	Foreign Exchange Future		31.82880	0.03183	38.31480	0.03831	31.829	16.34	0.07	0.00	0	12,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	35.76250		0.03576		42.90390	0.04290	35.763	16.29	0.08	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	47.98170		0.04798		57.06560	0.05707	47.982	16.16	0.11	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	84.74500		0.08475		99.08390	0.09908	84.745	15.88	0.17	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	330.88360		0.33088		372.78940	0.37279	330.884	16.26	0.45	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	169.02910		0.16903		151.11960	0.15112	169.029	17.74	0.28	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	72.01300		0.07201		65.56080	0.06556	72.013	19.66	0.13	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.26620		15.26620		15.18020	15.18020		15.82	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	716.94700		0.71695		663.25700	0.66326	716.947	15.44	0.65	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	676.34510		0.67635		624.97040	0.62497	676.345	15.51	0.63	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.41070		15.41070		15.32390	15.32390		16.14	0.00	8,768,688.30	569	39,243.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	35.06690		0.03507		34.01540	0.03402	35.067	16.46	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	42.77140		0.04277		42.01050	0.04201	42.771	16.24	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	96.81360		0.09681		101.72470	0.10172	96.814	15.27	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	125.01700		0.12502		131.73880	0.13174	125.017	15.23	0.15	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	256.84410		0.25684		274.56790	0.27457	256.844	15.10	0.27	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	882.15120		0.88215		822.68830	0.82269	882.151	15.44	0.65	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	398.04460		0.39804		426.82090	0.42682	398.045	15.52	0.36	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	606.78360		0.60678		646.78620	0.64679	606.784	16.10	0.47	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	445.98710		0.44599		412.01470	0.41201	445.987	17.19	0.40	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	432.04100		0.43204		399.00140	0.39900	432.041	17.28	0.39	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	392.96000		0.39296		363.12430	0.36312	392.960	17.57	0.36	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	358.62930		0.35863		331.13230	0.33113	358.629	17.88	0.33	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.69020		15.69020		15.60210	15.60210		16.49	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	200.73480		0.20073		206.26470	0.20626	200.735	14.78	0.19	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	735.74740		0.73575		687.85090	0.68785	735.747	16.96	0.48	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.00980		16.00980		15.91920	15.91920		16.93	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.33430		16.33430		16.24920	16.24920		17.47	0.00	0.00	0	1,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.57051		99.57051		99.23618	99.23618			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.66418		99.66418		99.64320	99.64320			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.47669		99.47669		99.41809	99.41809			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.30653		98.30653		98.11428	98.11428			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			469.53300		469.53300		470.39100	470.39100			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			477.28600		477.28600		478.16600	478.16600			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			554.06000		554.06000		555.89800	555.89800			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			563.20800		563.20800		565.08600	565.08600			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
ALBI	On 05/11/2015	Index Future			505.86900		505.86900		507.92700	507.92700			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			514.22200		514.22200		516.32200	516.32200			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			523.27900		523.27900		525.42700	525.42700			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.66830		9.66830		9.57200	9.57200		10.55	0.00	290,049.00	30	9,515.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	37.86130		0.03786		55.37490	0.05537	37.861	10.98	0.17	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	191.93710		0.19194		142.37710	0.14238	191.937	10.61	0.58	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	32.35950		0.03236		23.97220	0.02397	32.359	12.67	0.14	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.78820		9.78820		9.69100	9.69100		11.83	0.00	518,774.60	53	4,922.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.90700		9.90700		9.80870	9.80870		13.05	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.04460		10.04460		9.94530	9.94530		14.06	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.29110		10.29110		10.22960	10.22960		12.36	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.45960		10.45960		10.39800	10.39800		13.74	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.97600		13.97600		13.91630	13.91630		16.34	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.26480		14.26480		14.20540	14.20540		16.36	0.00	242,501.60	17	1,653.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.08710		2.08710		2.06850	2.06850		15.31	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.10740		2.10740		2.08860	2.08860		15.68	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.02720		2.02720		2.02060	2.02060		17.89	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.06660		2.06660		2.05970	2.05970		17.81	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future			9.72369		82.46719		9.66422	82.89661			0.00	0.00	0	6,561.00
ES33	On 04/02/2016	Bond Future			9.81056		83.82940		9.74905	84.26676			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			9.88533		81.51713		9.82174	81.96320			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

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
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	502.20600		502.20600		504.01500	504.01500			0.00	10,044,120.00	2	453.00
GOVI	On 04/02/2016	GOVI	510.49900		510.49900		512.34600	512.34600			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	519.49000		519.49000		521.38100	521.38100			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.86189		123.86189		123.83692	123.83692			0.00	0.00	0	612.00
I2025	On 04/02/2016	Bond Future	124.69791		124.69791		124.67379	124.67379			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/11/2015	Bond Future	102.74476		102.74476		102.72352	102.72352			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	104.45031		104.45031		104.42984	104.42984			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.31204		105.31204		105.29232	105.29232			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	127.68731		127.68731		127.66075	127.66075			0.00	0.00	0	8,054.00
I2038	On 04/02/2016	Bond Future	128.43432		128.43432		128.40860	128.40860			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	127.70968		127.70968		127.68298	127.68298			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future	129.82975		129.82975		129.80377	129.80377			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future	135.99824		135.99824		135.96966	135.96966			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future	136.72711		136.72711		136.69967	136.69967			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future	234.01900		234.01900		233.70600	233.70600			0.00	0.00	0	971.00
IGOV	On 04/02/2016	Index Future	237.90200		237.90200		237.58800	237.58800			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	242.11100		242.11100		241.79700	241.79700			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	634.66000		634.66000		634.05700	634.05700			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	645.45300		645.45300		644.84500	644.84500			0.00	0.00	0	161.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.31000		93.69000		6.31000	93.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.34000		93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.40000		93.60000		6.40000	93.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.53000		93.47000		6.53000	93.47000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.57000		93.43000		6.57000	93.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.82000		93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.05000		92.95000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00

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 15/03/2017	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.68000		92.32000		7.68000	92.32000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12920		0.12920		0.12720	0.12720			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12880		0.12880		0.12670	0.12670			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.12770		0.12770		0.12610	0.12610			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.12790		0.12790		0.12460	0.12460			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06610		0.06610		0.06530	0.06530			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06340		0.06340		0.06270	0.06270			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06040		0.06040		0.05980	0.05980			0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry			8.99960		8.99960		8.91050	8.91050		16.49	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.05510		9.05510		8.96050	8.96050		10.79	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.14870		9.14870		9.05330	9.05330		12.48	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.24130		9.24130		9.14550	9.14550		13.57	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13250		1.13250		1.13810	1.13810			0.00	0.00	0	120.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.13450		1.13450		1.14020	1.14020			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13690		1.13690		1.14250	1.14250			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.19779		120.63796		8.14295	121.07782		9.05	0.00	1,809,569.40	15	32,906.00
R186	On 05/11/2015	Bond Future	7.73	Call	50.78000		0.05078		109.42000	0.10942	50.780	8.87	0.05	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	60.04000		0.06004		125.74000	0.12574	60.040	8.88	0.06	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	140.36000		0.14036		254.68000	0.25468	140.360	8.92	0.12	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	347.75000		0.34775		543.26000	0.54326	347.750	8.97	0.25	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	852.16000		0.85216		740.44000	0.74044	852.160	9.04	0.47	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	744.69000		0.74469		648.09000	0.64809	744.690	9.05	0.43	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	456.75000		0.45675		401.94000	0.40194	456.750	9.10	0.30	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,665.86000		1.66586		2,050.91000	2.05091	1,665.860	9.10	0.70	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	2,256.45000		2.25645		2,669.59000	2.66959	2,256.450	9.15	0.80	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	262.27000		0.26227		235.55000	0.23555	262.270	9.15	0.20	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	2,577.72000		2.57772		3,000.29000	3.00029	2,577.720	9.17	0.85	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	193.74000		0.19374		176.45000	0.17645	193.740	9.17	0.15	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	140.57000		0.14057		130.16000	0.13016	140.570	9.19	0.12	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	32.63000		0.03263		33.20000	0.03320	32.630	9.28	0.03	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	14.17000		0.01417		15.37000	0.01537	14.170	9.33	0.02	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	3.56000		0.00356		4.35000	0.00435	3.560	9.40	0.00	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.25264		117.33325		8.19558	117.78150		9.10	0.00	0.00	0	6,227.00
R186	On 04/02/2016	Bond Future	8.75	Put	885.14000		0.88514		804.12000	0.80412	885.140	9.21	0.25	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.29345		119.40232		8.23402	119.85997		8.97	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.33424		116.25028		8.27216	116.71867		9.10	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

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/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	295.93585		295.93585		295.08389	295.08389			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future	294.49452		294.49452		293.63147	293.63147			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	242.45567		242.45567		242.40598	242.40598			0.00	0.00	0	53,917.00
R202	On 04/02/2016	Bond Future	243.10578		243.10578		243.05785	243.05785			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	7.99969		100.14071		7.94989	100.41046		7.21	0.00	0.00	0	14,015.00
R2023	On 04/02/2016	Bond Future	8.06437		101.79488		8.01200	102.07006		6.71	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future	8.10487		99.66116		8.04977	99.94248		6.98	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	6.97008		103.43600		6.91391	103.53330		1.80	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future	7.02212		105.14459		6.95578	105.24451		1.14	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future	6.99453		102.82896		6.91421	102.93195		1.41	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	8.62287		97.14717		8.57315	97.53709			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future	8.68048		94.74538		8.62904	95.14262			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	8.70269		96.99506		8.64796	97.45641			0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future	8.75972		98.59721		8.70319	99.06719			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future	8.80592		96.17865		8.74752	96.65810			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	8.86236		98.89357		8.80259	99.44825			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future	8.91803		96.27024		8.85642	96.83500			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future	8.96490		97.96859		8.90140	98.54455			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	7.34593		104.88173		7.29053	105.03529		3.13	0.00	6,817,312.45	65	24,731.00
R204	On 04/02/2016	Bond Future	7.40920		102.57799		7.34797	102.73511		2.56	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future	7.43620		104.38669		7.36790	104.54791		2.75	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

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/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			8.91676		100.69095		8.84189	101.45304			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			8.96979		97.97199		8.89272	98.74771			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.01449		99.70046		8.93521	100.49101			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			8.90200		100.08844		8.83217	100.82034			0.00	0.00	0	48,520.00
R2048	On 04/02/2016	Bond Future			8.95634		101.74178		8.88445	102.48674			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			8.99712		99.10038		8.92322	99.85966			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			7.61038		101.03941		7.56032	101.21470		4.41	0.00	11,316,413.92	112	40,851.00
R207	On 05/11/2015	Bond Future	7.43	Call	143.74000		0.14374		222.56000	0.22256	143.740	4.35	0.25	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	217.44000		0.21744		315.28000	0.31528	217.440	4.36	0.34	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.67614		99.06701		7.62208	99.24620		3.80	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	294.29000		0.29429		351.19000	0.35119	294.290	3.67	0.25	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	541.12000		0.54112		624.75000	0.62475	541.120	3.71	0.39	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.71964		100.81416		7.66097	100.99774		3.97	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	924.95000		0.92495	1,016.16000	1.01616		924.950	3.89	0.44	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.76292		98.98515		7.69858	99.17417		3.80	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			7.77452		96.30428		7.71953	96.53656		5.68	0.00	5,874,561.08	61	39,545.00
R208	On 05/11/2015	Bond Future	8.48	Put	2.79000		0.00279		3.16000	0.00316	2.790	5.82	0.01	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.83687		97.89505		7.77843	98.13212		5.01	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.87823		96.21976		7.81593	96.46222		5.31	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			8.78643		76.82161		8.72665	77.28230		14.55	0.00	95,950,190.89	1,249	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	226.93000		0.22693		385.15000	0.38515	226.930	14.30	0.18	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	355.47000		0.35547		313.10000	0.31310	355.470	14.55	0.24	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	80.14000		0.08014		75.94000	0.07594	80.140	14.72	0.07	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.83776		78.09057		8.77625	78.55967		14.37	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	709.79000		0.70979		644.89000	0.64489	709.790	14.71	0.20	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.87951		76.31816		8.81622	76.79649		14.65	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
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future	181.39581		181.39581		181.16509	181.16509			0.00	0.00	0	2,894.00
R210	On 04/02/2016	Bond Future	184.40718		184.40718		184.17464	184.17464			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	136.27034		136.27034		136.24498	136.24498			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future	136.83873		136.83873		136.81431	136.81431			0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future	142.07954		142.07954		142.05086	142.05086			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future	142.57905		142.57905		142.55131	142.55131			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	8.67312		87.32518		8.61841	87.73917		12.44	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future	8.73227		88.76761		8.67574	89.18938		12.19	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future	8.77557		86.78445		8.71722	87.21470		12.46	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	8.83666		77.78057		8.77186	78.30912		15.26	0.00	0.00	0	16,945.00
R214	On 04/02/2016	Bond Future	8.88931		79.06536		8.82264	79.60347		15.11	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	8.92846		77.16463		8.85996	77.71318		15.39	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	23,649.47000		23,649.47000		23,454.00000	23,454.00000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.62750		9.62750		9.55910	9.55910		11.98	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	9.76950		9.76950		9.70030	9.70030		13.03	0.00	0.00	0	720.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.53800		4.53800		4.48690	4.48690		10.92	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.49500		4.49500		4.44580	4.44580		14.17	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.08160		1.08160		1.10700	1.10700			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.05000		1.05000		1.07720	1.07720			0.00	0.00	0	1.00

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
Total for Derivatives :											1,332,598,773.37	91,302	4,124,161.00
Grand Total:											1,332,598,773.37	91,302	4,124,161.00