



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2015

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 12/08/2015	Any day expiry		12.61290	12.61290		12.74930	12.74930		10.66	0.00	0.00	0	750.00
\$ / R	On 13/08/2015	Any day expiry		12.61300	12.61300		12.75150	12.75150		11.24	0.00	0.00	0	2,491.00
\$ / R	On 14/08/2015	Any day expiry		12.61510	12.61510		12.50100	12.50100		11.65	0.00	0.00	0	0.00
\$ / R	On 14/08/2015	Any day expiry	12.50	Call	155.71330	0.15571	0.00000	0.00000	155.713	12.43	0.71	3,546,928.73	402	201.00
\$ / R	On 25/08/2015	Any day expiry		12.63940	12.63940		12.77810	12.77810		12.44	0.00	0.00	0	98.00
\$ / R	On 26/08/2015	Any day expiry		12.64160	12.64160		12.78040	12.78040		12.54	0.00	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	31.52310	0.03152	61.98000	0.06198	31.523	14.85	0.15	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	499.92310	0.49992	391.58000	0.39158	499.923	14.85	0.85	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.64380	12.64380		12.78260	12.78260		12.62	0.00	151,827,600.00	12,000	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.10400	0.00010	0.07030	0.00007	0.104	21.00	0.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.36790	0.00037	0.27580	0.00028	0.368	19.01	0.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	161.01170	0.16101	255.72050	0.25572	161.012	12.62	0.53	0.00	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	54.13450	0.05413	98.51870	0.09852	54.134	14.18	0.23	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.26370	0.00026	0.45850	0.00046	0.264	36.02	0.00	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.65260	12.65260		12.79150	12.79150		12.47	0.00	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.67460	12.67460		12.81390	12.81390		12.67	0.00	0.00	0	285.00

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 14/09/2015	Foreign Exchange Future		12.68340	12.68340	12.82280	12.82280		12.91	0.00	790,074,352.80	62,292	519,991.00
\$ / R	10.56	Put	Foreign Exchange Future	0.07420	0.00007		0.09540	0.00010	0.074	17.09	0.00	0.00	0	18,946.00
\$ / R	10.60	Call	Foreign Exchange Future	2,083.48730	2.08349	2,222.91000	2.22291	2,083.487		16.96	1.00	0.00	0	13,700.00
\$ / R	10.98	Put	Foreign Exchange Future	0.40120	0.00040		0.42290	0.00042	0.401	15.75	0.00	0.00	0	24,142.00
\$ / R	11.00	Call	Foreign Exchange Future	1,683.83440	1.68383	1,823.25380	1.82325	1,683.834		15.69	1.00	0.00	0	33,750.00
\$ / R	11.00	Put	Foreign Exchange Future	0.43440	0.00043		0.45380	0.00045	0.434	15.69	0.00	0.00	0	59,545.00
\$ / R	11.17	Call	Foreign Exchange Future	1,514.25020	1.51425	1,653.62560	1.65363	1,514.250		15.14	1.00	0.00	0	10,000.00
\$ / R	11.20	Put	Foreign Exchange Future	0.95630	0.00096		0.91720	0.00092	0.956	15.05	0.00	0.00	0	8,775.00
\$ / R	11.24	Put	Foreign Exchange Future	1.11840	0.00112		1.05540	0.00106	1.118	14.92	0.01	0.00	0	48,000.00
\$ / R	11.29	Put	Foreign Exchange Future	1.35930	0.00136		1.25740	0.00126	1.359	14.76	0.01	0.00	0	50,000.00
\$ / R	11.50	Put	Foreign Exchange Future	3.00770	0.00301		2.61370	0.00261	3.008	14.06	0.01	0.00	0	27,540.00
\$ / R	11.54	Put	Foreign Exchange Future	3.46090	0.00346		2.99090	0.00299	3.461	13.91	0.02	0.00	0	50,000.00
\$ / R	11.60	Put	Foreign Exchange Future	4.27190	0.00427		3.66020	0.00366	4.272	13.68	0.02	0.00	0	540.00
\$ / R	11.60	Call	Foreign Exchange Future	1,087.67190	1.08767	1,226.46020	1.22646	1,087.672		13.68	0.98	0.00	0	500.00
\$ / R	11.62	Put	Foreign Exchange Future	4.58230	0.00458		3.91480	0.00391	4.582	13.60	0.02	0.00	0	10,000.00
\$ / R	11.75	Put	Foreign Exchange Future	7.22630	0.00723		6.05400	0.00605	7.226	13.11	0.03	0.00	0	2,310.00
\$ / R	12.00	Call	Foreign Exchange Future	700.63480	0.70063	836.67790	0.83668	700.635		12.15	0.92	0.00	0	13,700.00
\$ / R	12.00	Put	Foreign Exchange Future	17.23480	0.01723	13.87790	0.01388	17.235		12.15	0.08	0.00	0	39,000.00
\$ / R	12.04	Call	Foreign Exchange Future	663.17620	0.66318	798.62380	0.79862	663.176		12.00	0.91	0.00	0	1,139.00
\$ / R	12.08	Call	Foreign Exchange Future	627.21990	0.62722	760.83210	0.76083	627.220		12.00	0.90	0.00	0	12,000.00
\$ / R	12.10	Call	Foreign Exchange Future	609.67510	0.60968	742.04490	0.74204	609.675		12.03	0.89	0.00	0	40.00
\$ / R	12.10	Put	Foreign Exchange Future	26.27510	0.02628	19.24490	0.01924	26.275		12.03	0.11	0.00	0	13,000.00
\$ / R	12.13	Call	Foreign Exchange Future	583.71890	0.58372	714.01250	0.71401	583.719		12.08	0.88	0.00	0	1,237.00
\$ / R	12.20	Call	Foreign Exchange Future	524.98690	0.52499	651.32710	0.65133	524.987		12.18	0.84	0.00	0	40.00
\$ / R	12.20	Put	Foreign Exchange Future	41.58690	0.04159	28.52710	0.02853	41.587		12.18	0.16	0.00	0	50,000.00
\$ / R	12.23	Call	Foreign Exchange Future	500.66850	0.50067	625.38860	0.62539	500.668		12.22	0.83	0.00	0	5,000.00
\$ / R	12.27	Put	Foreign Exchange Future	55.70320	0.05570	38.67270	0.03867	55.703		12.28	0.20	0.00	0	201.00
\$ / R	12.39	Put	Foreign Exchange Future	87.42410	0.08742	62.05700	0.06206	87.424		12.45	0.27	0.00	0	201.00
\$ / R	12.44	Call	Foreign Exchange Future	347.09140	0.34709	457.11820	0.45712	347.091		12.53	0.69	0.00	0	10,000.00
\$ / R	12.48	Put	Foreign Exchange Future	118.06130	0.11806	85.28310	0.08528	118.061		12.59	0.34	0.00	0	8,500.00
\$ / R	12.50	Call	Foreign Exchange Future	309.10810	0.30911	413.96370	0.41396	309.108		12.62	0.65	0.00	0	33,750.00
\$ / R	12.51	Call	Foreign Exchange Future	303.04590	0.30305	407.00710	0.40701	303.046		12.63	0.64	0.00	0	3,000.00
\$ / R	12.55	Call	Foreign Exchange Future	279.57880	0.27958	379.86450	0.37986	279.579		12.69	0.61	0.00	0	3,000.00
\$ / R	12.60	Call	Foreign Exchange Future	251.99750	0.25200	347.51450	0.34751	251.998		12.76	0.57	0.00	0	10,000.00
\$ / R	12.62	Call	Foreign Exchange Future	241.51140	0.24151	335.07480	0.33507	241.511		12.79	0.56	0.00	0	8,000.00
\$ / R	12.67	Call	Foreign Exchange Future	216.64630	0.21665	305.23680	0.30524	216.646		12.86	0.52	0.00	0	10,000.00
\$ / R	12.70	Call	Foreign Exchange Future	202.64420	0.20264	288.20610	0.28821	202.644		12.91	0.50	0.00	0	4,810.00
\$ / R	12.75	Call	Foreign Exchange Future	182.89970	0.18290	261.27690	0.26128	182.900		13.11	0.46	0.00	0	950.00
\$ / R	12.80	Call	Foreign Exchange Future	164.92580	0.16493	236.15560	0.23616	164.926		13.31	0.42	0.00	0	200.00
\$ / R	12.86	Call	Foreign Exchange Future	145.52960	0.14553	210.76810	0.21077	145.530		13.55	0.38	0.00	0	10,000.00
\$ / R	12.90	Call	Foreign Exchange Future	133.82340	0.13382	195.21780	0.19522	133.823		13.71	0.36	0.00	0	3,000.00
\$ / R	13.00	Call	Foreign Exchange Future	108.40740	0.10841	160.80380	0.16080	108.407		14.12	0.30	0.00	0	53,650.00
\$ / R	13.00	Put	Foreign Exchange Future	425.00740	0.42501	338.00380	0.33800	425.007		14.12	0.70	0.00	0	501.00
\$ / R	13.06	Call	Foreign Exchange Future	95.51440	0.09551	142.96480	0.14296	95.514		14.36	0.27	0.00	0	18,946.00

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 14/09/2015	Foreign Exchange Future	13.07	Call	93.51910	0.09352	140.18190	0.14018	93.519	14.40	0.27	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	87.78470	0.08778	132.13850	0.13214	87.785	14.52	0.25	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	79.01100	0.07901	119.71520	0.11972	79.011	14.72	0.23	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	64.06860	0.06407	98.21160	0.09821	64.069	15.13	0.19	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	630.66860	0.63067	525.41160	0.52541	630.669	15.13	0.81	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	60.18650	0.06019	92.54500	0.09255	60.186	15.25	0.18	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	47.18870	0.04719	73.00100	0.07300	47.189	15.76	0.15	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	15.79690	0.01580	24.97860	0.02498	15.797	18.40	0.05	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	8.98210	0.00898	14.84220	0.01484	8.982	19.42	0.03	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	6.86060	0.00686	11.44600	0.01145	6.861	19.93	0.02	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	5.47190	0.00547	9.19710	0.00920	5.472	20.37	0.02	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.71460	12.71460	12.85420	12.85420		13.23	0.00	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.68640	0.00069	0.74250	0.00074	0.686	15.87	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	1.62570	0.00163	1.57780	0.00158	1.626	14.35	0.01	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	3.10570	0.00311	2.78670	0.00279	3.106	13.26	0.01	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	98.72380	0.09872	139.29800	0.13930	98.724	15.21	0.24	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	32.22640	0.03223	46.14320	0.04614	32.226	18.04	0.08	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	1.27030	0.00127	2.57320	0.00257	1.270	26.72	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.71900	12.71900	12.85870	12.85870		13.31	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry			12.74800	12.74800	12.88200	12.88200		13.55	0.00	3,027,270.00	235	235.00
\$ / R	On 28/10/2015	Any day expiry			12.78140	12.78140	12.92180	12.92180		13.76	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	2.96780	0.00297	2.72080	0.00272	2.968	15.33	0.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	6.26100	0.00626	5.78160	0.00578	6.261	14.18	0.02	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	126.83750	0.12684	164.19910	0.16420	126.838	16.14	0.23	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	11.97450	0.01197	15.89460	0.01589	11.975	28.24	0.02	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			12.79930	12.79930	12.72100	12.72100		13.78	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	385.77490	0.38577	0.00000	0.00000	385.775	13.64	0.55	2,098,965.00	300	300.00
\$ / R	On 25/11/2015	Any day expiry			12.84500	12.84500	12.98620	12.98620		13.99	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	6.45260	0.00645	5.87970	0.00588	6.453	15.10	0.02	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	12.61050	0.01261	11.67060	0.01167	12.610	14.16	0.03	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	145.94230	0.14594	180.35880	0.18036	145.942	16.92	0.22	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	18.42780	0.01843	24.75720	0.02476	18.428	27.68	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.87510	12.87510	13.01680	13.01680		14.15	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.88200	12.88200	13.02380	13.02380		14.18	0.00	74,767,128.00	5,804	157,388.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,943.93660	1.94394	2,084.65390	2.08465	1,943.937	14.71	0.97	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	11.93660	0.01194	10.85390	0.01085	11.937	14.71	0.03	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,895.05860	1.89506	2,035.68070	2.03568	1,895.059	14.59	0.97	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,700.66360	1.70066	1,840.79870	1.84080	1,700.664	14.10	0.96	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,508.57260	1.50857	1,647.98840	1.64799	1,508.573	13.61	0.94	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	37.68380	0.03768	34.22150	0.03422	37.684	13.12	0.08	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	38.58900	0.03859	34.81490	0.03481	38.589	13.12	0.08	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	53.24830	0.05325	45.45410	0.04545	53.248	13.07	0.11	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	59.46280	0.05946	50.75670	0.05076	59.463	13.06	0.12	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	73.63130	0.07363	62.86360	0.06286	73.631	13.03	0.14	0.00	0	8,210.00

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	12.00	Put	90.34020	0.09034	77.17230	0.07717	90.340	12.99	0.17	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	891.85260	0.89185	1,017.73110	1.01773	891.853	12.96	0.81	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	852.74380	0.85274	977.10400	0.97710	852.744	12.95	0.79	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	845.01630	0.84502	969.06230	0.96906	845.016	12.95	0.79	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	127.65780	0.12766	109.26430	0.10926	127.658	12.94	0.22	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	814.42970	0.81443	937.17950	0.93718	814.430	12.93	0.77	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	262.24370	0.26224	221.24300	0.22124	262.244	13.52	0.36	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	578.71260	0.57871	678.97670	0.67898	578.713	13.54	0.64	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	573.22670	0.57323	672.95150	0.67295	573.227	13.56	0.63	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	562.37870	0.56238	661.02410	0.66102	562.379	13.60	0.62	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	419.27850	0.41928	501.47490	0.50147	419.278	14.18	0.51	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	381.77050	0.38177	456.07280	0.45607	381.771	14.45	0.47	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	347.73880	0.34774	416.76320	0.41676	347.739	14.73	0.44	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	316.91920	0.31692	380.89810	0.38090	316.919	15.00	0.41	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	294.39390	0.29439	354.52200	0.35452	294.394	15.23	0.38	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	263.85360	0.26385	318.52660	0.31853	263.854	15.56	0.35	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	254.47720	0.25448	307.41840	0.30742	254.477	15.67	0.34	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	241.11220	0.24111	291.54210	0.29154	241.112	15.83	0.32	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	209.57070	0.20957	253.51010	0.25351	209.571	16.29	0.29	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	157.81350	0.15781	191.16160	0.19116	157.814	17.27	0.22	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	118.18110	0.11818	143.16620	0.14317	118.181	18.31	0.17	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	84.34620	0.08435	101.91270	0.10191	84.346	19.62	0.12	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	77.35660	0.07736	93.34850	0.09335	77.357	19.98	0.11	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	75.85830	0.07586	91.51290	0.09151	75.858	20.06	0.11	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	53.33030	0.05333	61.19650	0.06120	53.330	22.84	0.07	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.90520	12.90520	13.04730	13.04730		14.16	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	10.65080	0.01065	8.64090	0.00864	10.651	15.01	0.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	19.47930	0.01948	16.77910	0.01678	19.479	14.18	0.04	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	157.50980	0.15751	188.74400	0.18874	157.510	17.60	0.21	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	22.78400	0.02278	30.23360	0.03023	22.784	27.02	0.03	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			12.95840	12.95840	13.10130	13.10130		14.32	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			12.99080	12.99080	13.13420	13.13420		14.43	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	81.98680	0.08199	71.37800	0.07138	81.987	13.11	0.13	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	522.38330	0.52238	603.76950	0.60377	522.383	14.36	0.53	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	469.66170	0.46966	543.31720	0.54332	469.662	14.71	0.48	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	184.47150	0.18447	214.78110	0.21478	184.472	18.24	0.21	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.02780	13.02780	13.17180	13.17180		14.55	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	65.44690	0.06545	59.40170	0.05940	65.447	13.37	0.10	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	130.69740	0.13070	149.90580	0.14991	130.697	20.36	0.14	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.05810	13.05810	13.20250	13.20250		14.57	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	93.56440	0.09356	83.78970	0.08379	93.564	13.11	0.14	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	193.98590	0.19399	222.11480	0.22211	193.986	18.94	0.20	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.09300	13.09300	13.23800	13.23800		14.73	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.09990	13.09990	13.24510	13.24510		14.72	0.00	14,213,391.50	1,085	16,253.00

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	11.05	Put	36.16680	0.03617	33.77330	0.03377	36.167	14.29	0.06	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	71.61730	0.07162	66.07940	0.06608	71.617	13.48	0.10	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	76.50110	0.07650	70.50320	0.07050	76.501	13.40	0.11	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	99.15850	0.09916	90.97710	0.09098	99.159	13.07	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	104.33830	0.10434	94.46730	0.09447	104.338	13.08	0.15	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	119.19480	0.11919	104.36480	0.10436	119.195	13.10	0.16	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	127.18020	0.12718	109.65130	0.10965	127.180	13.11	0.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	137.70210	0.13770	119.03840	0.11904	137.702	13.12	0.18	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	163.04080	0.16304	141.74990	0.14175	163.041	13.16	0.21	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	202.69470	0.20269	177.50340	0.17750	202.695	13.20	0.24	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	854.26800	0.85427	958.60480	0.95860	854.268	13.48	0.68	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	394.58950	0.39459	342.40390	0.34240	394.589	13.90	0.38	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	699.54310	0.69954	625.45920	0.62546	699.543	15.10	0.52	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	451.26700	0.45127	511.91520	0.51192	451.267	15.80	0.42	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	398.30910	0.39831	452.22570	0.45223	398.309	16.31	0.37	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	359.22070	0.35922	407.83310	0.40783	359.221	16.75	0.34	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	309.60440	0.30960	351.39100	0.35139	309.604	17.41	0.30	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	293.60500	0.29360	333.12810	0.33313	293.605	17.65	0.28	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	253.47290	0.25347	288.43870	0.28844	253.473	18.30	0.25	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	151.11150	0.15111	168.46400	0.16846	151.111	21.00	0.15	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	142.91770	0.14292	150.71510	0.15072	142.918	24.07	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	19.84820	0.01985	24.80470	0.02480	19.848	26.31	0.02	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.13480	13.13480	13.28050	13.28050		14.83	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	105.07150	0.10507	95.63110	0.09563	105.071	13.11	0.14	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	205.91470	0.20591	232.73250	0.23273	205.915	19.68	0.19	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.20000	13.20000	13.34670	13.34670		14.95	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	115.20890	0.11521	105.25310	0.10525	115.209	13.16	0.14	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	212.34050	0.21234	237.58720	0.23759	212.340	20.41	0.18	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.27260	13.27260	13.42080	13.42080		15.12	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	126.28570	0.12629	116.64810	0.11665	126.286	13.24	0.15	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	234.54590	0.23455	248.86030	0.24886	234.546	21.65	0.18	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.29610	13.29610	13.44500	13.44500		15.23	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	216.30460	0.21630	190.55130	0.19055	216.305	13.27	0.22	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	295.28650	0.29529	328.50430	0.32850	295.287	19.83	0.23	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.30320	13.30320	13.45220	13.45220		15.24	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.31260	13.31260	13.46190	13.46190		15.24	0.00	13,312,600.00	1,000	7,271.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	207.08540	0.20709	182.65480	0.18265	207.085	13.24	0.21	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	371.18700	0.37119	412.77370	0.41277	371.187	18.77	0.28	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.34800	13.34800	13.49810	13.49810		15.38	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	136.00120	0.13600	128.03770	0.12804	136.001	13.29	0.15	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	269.08240	0.26908	284.64920	0.28465	269.082	23.14	0.19	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.41630	13.41630	13.56820	13.56820		15.51	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	144.36370	0.14436	136.66840	0.13667	144.364	13.35	0.15	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	302.71850	0.30272	322.83010	0.32283	302.718	24.65	0.19	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 26/08/2016	Any day expiry			13.48850	13.48850		13.63580	13.63580	15.77	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	154.55810	0.15456	147.34110	0.14734	154.558	13.47	0.15	0.00	0	250.00		
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	318.63450	0.31863	353.25160	0.35325	318.635	25.68	0.18	0.00	0	250.00		
\$ / R			On 15/09/2016	Any day expiry	13.53790	13.53790	13.67770	13.67770		15.92	0.00	0.00	0	259.00		
\$ / R			On 19/09/2016	Foreign Exchange Future	13.54770	13.54770	13.68610	13.68610		15.92	0.00	0.00	0	0.00		
\$ / R			On 28/09/2016	Any day expiry	13.57000	13.57000	13.70500	13.70500		15.95	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	163.45070	0.16345	157.01630	0.15702	163.451	13.55	0.15	0.00	0	250.00		
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	298.83890	0.29884	334.27330	0.33427	298.839	25.44	0.17	0.00	0	250.00		
\$ / R			On 26/10/2016	Any day expiry	13.63900	13.63900	13.76360	13.76360		16.19	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	171.57210	0.17157	164.34360	0.16434	171.572	13.65	0.15	0.00	0	250.00		
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	284.34590	0.28435	315.55670	0.31556	284.346	25.40	0.16	0.00	0	250.00		
\$ / R			On 28/11/2016	Any day expiry	13.72040	13.72040	13.83280	13.83280		16.31	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	177.54820	0.17755	170.39870	0.17040	177.548	13.66	0.15	0.00	0	250.00		
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	262.22370	0.26222	290.82700	0.29083	262.224	25.19	0.15	0.00	0	250.00		
\$ / R			On 14/12/2016	Any day expiry	13.75990	13.75990	13.86630	13.86630		16.40	0.00	0.00	0	251.00		
\$ / R			On 19/12/2016	Foreign Exchange Future	13.77220	13.77220	13.87680	13.87680		16.41	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	177.39650	0.17740	173.98180	0.17398	177.397	13.58	0.15	0.00	0	250.00		
\$ / R	19.81	Call	On 19/12/2016	Foreign Exchange Future	238.56310	0.23856	260.75700	0.26076	238.563	24.77	0.13	0.00	0	250.00		
\$ / R MAXI			On 14/09/2015	Foreign Exchange Future	12.68340	12.68340	12.82280	12.82280		12.91	0.00	1,065,405.60	84	1,266.00		
\$ / R MAXI			On 11/12/2015	Foreign Exchange Future	12.88200	12.88200	13.02380	13.02380		14.18	0.00	579,690.00	45	267.00		
\$ / R MAXI			On 14/03/2016	Foreign Exchange Future	13.09990	13.09990	13.24510	13.24510		14.72	0.00	117,899.10	9	155.00		
\$ / R MAXI			On 13/06/2016	Foreign Exchange Future	13.31260	13.31260	13.46190	13.46190		15.24	0.00	0.00	0	7.00		
£ / R			On 14/09/2015	Foreign Exchange Future	19.61730	19.61730	19.87440	19.87440		10.58	0.00	38,116,413.90	1,943	26,817.00		
£ / R	18.00	Put	On 14/09/2015	Foreign Exchange Future	8.61310	0.00861	6.28910	0.00629	8.613	13.83	0.03	0.00	0	16,500.00		
£ / R	18.16	Put	On 14/09/2015	Foreign Exchange Future	10.78900	0.01079	7.61350	0.00761	10.789	13.13	0.03	0.00	0	16,500.00		
£ / R	18.50	Put	On 14/09/2015	Foreign Exchange Future	18.18310	0.01818	11.87640	0.01188	18.183	11.64	0.06	0.00	0	18,900.00		
£ / R	20.50	Call	On 14/09/2015	Foreign Exchange Future	53.53220	0.05353	92.53510	0.09254	53.532	12.29	0.14	0.00	0	20,000.00		
£ / R			On 11/12/2015	Foreign Exchange Future	19.91580	19.91580	20.17560	20.17560		11.96	0.00	21,250,158.60	1,067	6,040.00		
£ / R	17.87	Put	On 11/12/2015	Foreign Exchange Future	40.19540	0.04020	33.01960	0.03302	40.195	12.32	0.06	0.00	0	830.00		
£ / R	19.40	Call	On 11/12/2015	Foreign Exchange Future	835.04020	0.83504	1,019.96330	1.01996	835.040	11.69	0.66	0.00	0	700.00		
£ / R	20.33	Call	On 11/12/2015	Foreign Exchange Future	410.70530	0.41071	519.79820	0.51980	410.705	12.62	0.40	0.00	0	8,250.00		
£ / R	20.77	Call	On 11/12/2015	Foreign Exchange Future	296.10960	0.29611	379.33340	0.37933	296.110	13.30	0.31	0.00	0	18,900.00		
£ / R			On 14/03/2016	Foreign Exchange Future	20.24710	20.24710	20.51090	20.51090		12.64	0.00	40,494.20	2	1,042.00		
£ / R			On 13/06/2016	Foreign Exchange Future	20.57080	20.57080	20.84050	20.84050		13.11	0.00	0.00	0	0.00		
¥ / R			On 14/09/2015	Foreign Exchange Future	0.10204	0.10204	0.10282	0.10282		13.84	0.00	0.00	0	24.00		
¥ / R			On 11/12/2015	Foreign Exchange Future	0.10379	0.10379	0.10458	0.10458		13.63	0.00	0.00	0	4,298.00		
¥ / R			On 14/03/2016	Foreign Exchange Future	0.10582	0.10582	0.10662	0.10662		13.31	0.00	0.00	0	0.00		
€ / R			On 14/09/2015	Foreign Exchange Future	13.88090	13.88090	13.99840	13.99840		12.26	0.00	28,164,346.10	2,029	34,879.00		
€ / R	12.26	Put	On 14/09/2015	Foreign Exchange Future	0.87540	0.00088	0.80480	0.00080	0.875	14.74	0.00	0.00	0	26,000.00		
€ / R	12.70	Put	On 14/09/2015	Foreign Exchange Future	4.26610	0.00427	3.71020	0.00371	4.266	13.44	0.02	0.00	0	7,900.00		

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 14/09/2015	Foreign Exchange Future	12.90	Put	8.48020	0.00848	7.39020	0.00739	8.480	12.82	0.04	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	9.07680	0.00908	7.90840	0.00791	9.077	12.76	0.04	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	11.89550	0.01190	10.34850	0.01035	11.895	12.51	0.05	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	74.05430	0.07405	109.38470	0.10938	74.054	13.61	0.22	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	44.91990	0.04492	68.70370	0.06870	44.920	14.24	0.14	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	24.05140	0.02405	37.16080	0.03716	24.051	15.30	0.08	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.89950	13.89950	14.01710	14.01710		12.44	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	38.69220	0.03869	55.77830	0.05578	38.692	15.10	0.11	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	989.19220	0.98919	888.67830	0.88868	989.192	15.10	0.89	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			13.99290	13.99290	14.11100	14.11100		12.91	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	101.10510	0.10111	127.84080	0.12784	101.105	15.10	0.19	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,028.20510	1.02821	936.84080	0.93684	1,028.205	15.10	0.81	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.11960	14.11960	14.23880	14.23880		13.25	0.00	28,592,190.00	2,025	38,272.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	75.59100	0.07559	66.69140	0.06669	75.591	12.69	0.14	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	326.71630	0.32672	288.51530	0.28852	326.716	13.02	0.40	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	58.41890	0.05842	69.05960	0.06906	58.419	18.65	0.09	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.24810	14.24810	14.36830	14.36830		13.49	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	331.37240	0.33137	377.91900	0.37792	331.372	14.70	0.36	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	314.45510	0.31446	358.90110	0.35890	314.455	14.84	0.34	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.38960	14.38960	14.51130	14.51130		13.77	0.00	0.00	0	3,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	110.41260	0.11041	99.26790	0.09927	110.413	12.55	0.15	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	138.34140	0.13834	124.69260	0.12469	138.341	12.55	0.18	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	331.47640	0.33148	296.07300	0.29607	331.476	12.82	0.33	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	415.54860	0.41555	373.97240	0.37397	415.549	13.13	0.38	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	444.32820	0.44433	495.45700	0.49546	444.328	14.75	0.40	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	405.43710	0.40544	452.53910	0.45254	405.437	15.05	0.37	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	219.37820	0.21938	245.18780	0.24519	219.378	17.25	0.21	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	203.14490	0.20314	226.96820	0.22697	203.145	17.54	0.20	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.66090	14.66090	14.78550	14.78550		14.20	0.00	3,665,225.00	250	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	502.43230	0.50243	456.12010	0.45612	502.432	13.36	0.37	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	427.84520	0.42785	465.65620	0.46566	427.845	16.66	0.32	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.95960	14.95960	15.07040	15.07040		14.85	0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			466.68400	466.68400	465.86100	465.86100			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			474.69600	474.69600	473.85800	473.85800			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			552.43900	552.43900	550.80700	550.80700			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			561.92400	561.92400	560.26200	560.26200			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			505.27300	505.27300	503.60100	503.60100			0.00	0.00	0	458.00
ALBI	On 04/02/2016	Index Future			513.94800	513.94800	512.24500	512.24500			0.00	0.00	0	152.00
ALBI	On 05/05/2016	Index Future			523.13400	523.13400	521.41500	521.41500			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
AU\$ / R	On 14/09/2015	Foreign Exchange Future		9.36340	9.36340		9.39930	9.39930		12.16	0.00	0.00	0	2,444.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future		9.46700	9.46700		9.50360	9.50360		12.27	0.00	0.00	0	8,541.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future		9.58570	9.58570		9.62250	9.62250		12.25	0.00	4,792,850.00	500	1,925.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		9.70530	9.70530		9.74350	9.74350		12.88	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future		9.69480	9.69480		9.73600	9.73600		11.33	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future		9.84410	9.84410		9.88560	9.88560		12.15	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future		229.70780	229.70780		286.26560	286.26560			0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future		12.91650	12.91650		13.07650	13.07650		12.25	0.00	0.00	0	1,551.00
CHF / R	On 11/12/2015	Foreign Exchange Future		13.16080	13.16080		13.32400	13.32400		13.67	0.00	0.00	0	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future		2.03490	2.03490		2.05690	2.05690		12.07	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future		2.05240	2.05240		2.07490	2.07490		12.92	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future		1.86090	1.86090		1.87720	1.87720		14.44	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future		1.89440	1.89440		1.91100	1.91100		13.15	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 06/08/2015	Bond Future		127.40695	127.40695		127.40695	127.40695			0.00	0.00	0	0.00
EL28	On 05/11/2015	Bond Future		127.98819	127.98819		127.92387	127.92387			0.00	0.00	0	0.00
EL28	On 04/02/2016	Bond Future		130.19607	130.19607		130.13002	130.13002			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 06/08/2015	Bond Future		9.71500	84.34153		9.71500	84.34153			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.72887	82.42995		9.78133	82.05424			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future		9.80831	83.84534		9.86249	83.46291			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		9.88006	81.55396		9.93561	81.16704			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

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
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI	501.18700		501.18700		499.69700	499.69700			0.00	0.00	0	441.00
GOVI	On 04/02/2016	GOVI	509.79200		509.79200		508.27400	508.27400			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	518.90400		518.90400		517.37300	517.37300			0.00	0.00	0	0.00
I2025	On 06/08/2015	Bond Future	123.06934		123.06934		123.06934	123.06934			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	125.06228		125.06228		125.06971	125.06971			0.00	0.00	0	38.00
I2025	On 04/02/2016	Bond Future	125.99740		125.99740		126.00423	126.00423			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
I2038	On 06/08/2015	Bond Future	128.05147		128.05147		128.05147	128.05147			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	130.12703		130.12703		130.13365	130.13365			0.00	0.00	0	5,820.00
I2038	On 04/02/2016	Bond Future	130.99664		130.99664		131.00282	131.00282			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 06/08/2015	Bond Future	127.21880		127.21880		127.21880	127.21880			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	128.15585		128.15585		127.87961	127.87961			0.00	0.00	0	6,062.00
I2046	On 04/02/2016	Bond Future	130.36654		130.36654		130.08471	130.08471			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 06/08/2015	Bond Future	136.18795		136.18795		136.18795	136.18795			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future	138.39624		138.39624		138.40288	138.40288			0.00	0.00	0	4,361.00
I2050	On 04/02/2016	Bond Future	139.24842		139.24842		139.25477	139.25477			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	236.09400		236.09400		236.06600	236.06600			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future	240.16700		240.16700		240.13700	240.13700			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	244.47800		244.47800		244.45500	244.45500			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	639.84700		639.84700		639.78700	639.78700			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	650.83900		650.83900		650.77900	650.77900			0.00	0.00	0	160.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.32000		93.68000		6.32000	93.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.36000		93.64000		6.36000	93.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.46000		93.54000		6.46000	93.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.49000		93.51000		6.49000	93.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.60000		93.40000		6.60000	93.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.78000		93.22000		6.78000	93.22000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.85000		93.15000		6.85000	93.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.06000		92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.27000		92.73000		7.27000	92.73000			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 21/12/2016	Jibar Tradeable Future			7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.52000		92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.64000		92.36000		7.64000	92.36000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12460		0.12460		0.12600	0.12600			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12400		0.12400		0.12450	0.12450			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12350		0.12350		0.12340	0.12340			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06290		0.06290		0.06380	0.06380			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05960		0.05960		0.06060	0.06060			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05690		0.05690		0.05780	0.05780			0.00	0.00	0	0.00
NZ\$ / R	On 11/08/2015	Any day expiry			8.31900		8.31900		8.34030	8.34030		12.15	0.00	66,689,600.00	8,000	8,000.00
NZ\$ / R	On 11/08/2015	Any day expiry	8.40	Put	99.21900		0.09922		92.40010	0.09240	99.219	13.83	0.75	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.34880		8.34880		8.36970	8.36970		9.32	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.42540		8.42540		8.44540	8.44540		10.68	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.51660		8.51660		8.53770	8.53770		11.88	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.09440		1.09440		1.09170	1.09170			0.00	0.00	0	510.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.09610		1.09610		1.09330	1.09330			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09840		1.09840		1.09560	1.09560			0.00	0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.23000		118.01674		8.23000	118.01674		9.21	0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.22119		120.45095		8.26841	120.07484		9.34	0.00	8,070,213.65	67	32,393.00
R186	On 05/11/2015	Bond Future	7.73	Call	768.96000		0.76896		690.65000	0.69065	768.960	9.16	0.24	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	809.25000		0.80925		727.67000	0.72767	809.250	9.17	0.25	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,057.54000		1.05754		956.73000	0.95673	1,057.540	9.21	0.31	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,230.68000		2.23068		2,432.85000	2.43285	2,230.680	9.33	0.49	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,113.38000		2.11338		2,309.15000	2.30915	2,113.380	9.34	0.47	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,784.21000		2.78421		2,582.72000	2.58272	2,784.210	9.41	0.58	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,762.11000		1.76211		1,936.73000	1.93673	1,762.110	9.41	0.42	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,456.94000		1.45694		1,611.05000	1.61105	1,456.940	9.48	0.37	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,320.67000		1.32067		1,464.88000	1.46488	1,320.670	9.52	0.34	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,195.11000		1.19511		1,329.71000	1.32971	1,195.110	9.56	0.32	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	629.44000		0.62944		713.86000	0.71386	629.440	9.78	0.19	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	444.92000		0.44492		509.61000	0.50961	444.920	9.89	0.14	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.26711		117.21995		8.31617	116.83693		9.15	0.00	74,317,448.30	634	5,945.00
R186	On 05/05/2016	Bond Future			8.30461		119.31665		8.35511	118.93007		9.15	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.33697		116.22974		8.39482	115.79567			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

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
R197	On 06/08/2015	Bond Future		293.44796	293.44796		293.44796	293.44796			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future		298.20029	298.20029		298.21776	298.21776			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future		296.98842	296.98842		297.00475	297.00475			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 06/08/2015	Bond Future		238.48100	238.48100		238.48100	238.48100			0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future		242.34646	242.34646		242.35888	242.35888			0.00	0.00	0	52,921.00
R202	On 04/02/2016	Bond Future		243.15084	243.15084		243.16224	243.16224			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 06/08/2015	Bond Future		8.10000	101.51902		8.10000	101.51902		7.07	0.00	0.00	0	0.00
R2023	On 05/11/2015	Bond Future		8.09648	99.61907		8.14413	99.36353		7.37	0.00	0.00	0	19,385.00
R2023	On 04/02/2016	Bond Future		8.15338	101.32936		8.20339	101.06901		6.98	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future		8.19324	99.21207		8.24506	98.94991		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 06/08/2015	Bond Future		7.23500	105.29024		7.23500	105.29024		2.32	0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future		7.25057	102.95196		7.30263	102.86245		2.04	0.00	0.00	0	14,092.00
R203	On 04/02/2016	Bond Future		7.30522	104.71965		7.36635	104.62821		1.51	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future		7.31274	102.42234		7.38354	102.33218		1.51	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 06/08/2015	Bond Future		8.61500	95.22404		8.61500	95.22404			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future		8.60600	97.27922		8.65296	96.91228			0.00	0.00	0	5,696.00
R2030	On 04/02/2016	Bond Future		8.65494	94.94232		8.70345	94.56875			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 06/08/2015	Bond Future		8.70000	99.08536		8.70000	99.08536			0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.69191	97.08568		8.73886	96.69193			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		8.74094	98.75297		8.78937	98.35204			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		8.78357	96.36173		8.83312	95.95654			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 06/08/2015	Bond Future		8.82500	97.16571		8.82500	97.16571			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future		8.81331	99.34840		8.86011	98.91436			0.00	0.00	0	43,737.00
R2037	On 04/02/2016	Bond Future		8.86059	96.79661		8.90877	96.35480			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		8.90317	98.52842		8.95241	98.08145			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 06/08/2015	Bond Future		7.56500	102.39053		7.56500	102.39053		3.54	0.00	0.00	0	0.00
R204	On 05/11/2015	Bond Future		7.57687	104.24465		7.62664	104.10800		3.36	0.00	434,700,190.50	4,170	18,497.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 04/02/2016	Bond Future			7.63664		101.99700		7.69145	101.85761		2.92	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.67685		103.82119		7.73625	103.68222		2.92	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
R2044	On 06/08/2015	Bond Future			8.87500		98.99001		8.87500	98.99001			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.85552		101.31356		8.90738	100.78588			0.00	0.00	0	14,593.00
R2044	On 04/02/2016	Bond Future			8.90036		98.67035		8.95369	98.13318			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			8.94072		100.43572		8.99520	99.89182			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 06/08/2015	Bond Future			8.87000		102.64175		8.87000	102.64175			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future			8.85173		100.61437		8.90362	100.07157			0.00	0.00	0	47,865.00
R2048	On 04/02/2016	Bond Future			8.89837		102.34172		8.95173	101.78926			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			8.93522		99.73567		8.98969	99.17626			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 06/08/2015	Bond Future			7.77000		98.62702		7.77000	98.62702		4.68	0.00	0.00	0	0.00
R207	On 05/11/2015	Bond Future			7.77877		100.45251		7.82752	100.28339		4.48	0.00	0.00	0	37,422.00
R207	On 05/11/2015	Bond Future	7.43	Call	396.09000		0.39609		352.81000	0.35281	396.090	4.37	0.29	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	473.64000		0.47364		423.98000	0.42398	473.640	4.38	0.33	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.83734		98.53504		7.88982	98.36260		4.12	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	412.62000		0.41262		372.98000	0.37298	412.620	3.97	0.25	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	648.04000		0.64804		592.35000	0.59235	648.040	4.02	0.35	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.88548		100.29747		7.94115	100.12476		4.12	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	949.50000		0.94950		885.75000	0.88575	949.500	4.03	0.39	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.92341		98.51559		7.99549	98.30559			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 06/08/2015	Bond Future			7.90000		97.30947		7.90000	97.30947		5.74	0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			7.89858		95.78275		7.94674	95.58123		5.76	0.00	95,591,184.50	998	40,282.00
R208	On 05/11/2015	Bond Future	8.48	Put	304.10000		0.30410		349.27000	0.34927	304.100	5.96	0.19	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.95264		97.42750		8.00371	97.22213		5.38	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.99476		95.76826		8.04823	95.56195		5.38	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 06/08/2015	Bond Future			8.76000		78.50723		8.76000	78.50723		14.03	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 05/11/2015	Bond Future			8.74563		77.13558		8.79237	76.77607		14.99	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	1,442.93000		1.44293	1,321.73000	1.32173	1,442.930		14.74	0.38	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,049.28000		1.04928	1,164.99000	1.16499	1,049.280		15.17	0.28	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	876.02000		0.87602	977.66000	0.97766	876.020		15.27	0.24	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.78925		78.46016		8.83728	78.09421		14.95	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,307.87000		1.30787	1,407.20000	1.40720	1,307.870		15.51	0.24	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.82711		76.71386		8.87613	76.34359		14.95	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 06/08/2015	Bond Future			182.56646		182.56646		182.56646	182.56646			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			183.48860		183.48860	183.39903	183.39903				0.00	0.00	0	1,698.00
R210	On 04/02/2016	Bond Future			186.65361		186.65361	186.56171	186.56171				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 06/08/2015	Bond Future			134.30758		134.30758	134.30758	134.30758				0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future			136.47744		136.47744	136.48805	136.48805				0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			137.13504		137.13504	137.14515	137.14515				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 06/08/2015	Bond Future			141.33430		141.33430	141.33430	141.33430				0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future			143.62253		143.62253	143.63129	143.63129				0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			144.23774		144.23774	144.24594	144.24594				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 06/08/2015	Bond Future			8.64000		89.24397		8.64000	89.24397		11.99	0.00	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.63650		87.60197	8.68340	87.24770			12.79	0.00	0.00	0	19,120.00
R213	On 04/02/2016	Bond Future			8.68690		89.10589	8.73528	88.74523			12.68	0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future			8.72592		87.15035	8.77540	86.78570			12.68	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 06/08/2015	Bond Future			8.80000		79.66613		8.80000	79.66613		14.76	0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.78005		78.24199	8.83186	77.81952			15.74	0.00	0.00	0	12,095.00
R214	On 04/02/2016	Bond Future			8.82489		79.58521	8.87813	79.15517			15.72	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			8.85998		77.71302	8.91431	77.27742			15.72	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

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
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 14/09/2015	Foreign Exchange Future	22,240.75000		22,240.75000		22,460.40000	22,460.40000			0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.52030		4.52030		4.56660	4.56660		13.33	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.48110		4.48110		4.52840	4.52840		14.49	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.59260		1.59260		1.60870	1.60870			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.55330		1.55330		1.56920	1.56920			0.00	0.00	0	0.00

Total for Derivatives : **1,858,621,545.48** **104,941** **3560387.00**

Grand Total: **1,858,621,545.48** **104,941** **3560387.00**