



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 28/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 28/09/2015	Any day expiry	14.04750	14.04750		13.86670	13.86670		21.70	0.00	47,681,625.00	3,400	0.00
\$ / R	On 30/09/2015	Any day expiry	14.02860	14.02860		13.86670	13.86670		22.49	0.00	5,549,800.00	400	0.00
\$ / R	On 30/09/2015	Any day expiry	13.59	Put	7.07380	0.00707	35.21050	0.03521	7.074	27.42	0.00	0	6,110.00
\$ / R	On 30/09/2015	Any day expiry	13.64	Call	398.44090	0.39844	271.31310	0.27131	398.441	26.89	0.00	0	6,110.00
\$ / R	On 02/10/2015	Any day expiry			14.03100	14.03100	13.87130	13.87130		22.70	0.00	0	11,000.00
\$ / R	On 02/10/2015	Any day expiry	13.26	Call	773.81780	0.77382	619.96450	0.61996	773.818	26.38	0.00	0	3,000.00
\$ / R	On 02/10/2015	Any day expiry	13.39	Call	646.55760	0.64656	500.20820	0.50021	646.558	25.22	0.00	0	10,000.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	570.06250	0.57006	430.41020	0.43041	570.063	24.92	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	9.06250	0.00906	29.11020	0.02911	9.063	24.92	0.00	0	201.00
\$ / R	On 06/10/2015	Any day expiry			14.04050	14.04050	13.88060	13.88060		20.77	0.00	0	0.00
\$ / R	On 06/10/2015	Any day expiry	13.55	Call	515.43540	0.51544	385.72860	0.38573	515.435	20.51	0.00	0	3,000.00
\$ / R	On 07/10/2015	Any day expiry			14.04290	14.04290	13.88300	13.88300		20.55	0.00	0	0.00
\$ / R	On 07/10/2015	Any day expiry	13.77	Call	346.09850	0.34610	247.56790	0.24757	346.098	20.34	0.00	0	3,000.00
\$ / R	On 09/10/2015	Any day expiry			14.04780	14.04780	13.88780	13.88780		20.20	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	231.09630	0.23110	165.65470	0.16565	231.096	20.13	0.00	0	5,000.00
\$ / R	On 12/10/2015	Any day expiry			14.05510	14.05510	14.05100	14.05100		19.10	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 12/10/2015	Any day expiry	14.05	Call	212.28470	0.21228	0.00000	0.00000	212.285	19.10	0.51	43,105,657.80	6,000	3,000.00
\$ / R	On 13/10/2015	Any day expiry			14.05760	14.05760	13.89730	13.89730		19.15	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry			14.06000	14.06000	13.89970	13.89970		19.19	0.00	0.00	0	1,000.00
\$ / R	On 20/10/2015	Any day expiry			14.07470	14.07470	13.91400	13.91400		18.85	0.00	0.00	0	600.00
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	793.42370	0.79342	651.13980	0.65114	793.424	17.84	0.90	0.00	0	3,000.00
\$ / R	On 22/10/2015	Any day expiry			14.07960	14.07960	13.91880	13.91880		19.07	0.00	0.00	0	0.00
\$ / R	On 22/10/2015	Any day expiry	13.46	Call	673.53570	0.67354	544.57630	0.54458	673.536	17.82	0.84	0.00	0	3,000.00
\$ / R	On 28/10/2015	Any day expiry			14.09430	14.09430	13.93320	13.93320		18.88	0.00	0.00	0	351.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.05990	0.00006	0.09270	0.00009	0.060	26.69	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.16330	0.00016	0.24700	0.00025	0.163	25.47	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	624.31870	0.62432	504.95570	0.50496	624.319	17.69	0.78	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	7.95180	0.00795	7.82790	0.00783	7.952	30.45	0.02	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			14.11380	14.11380	13.95220	13.95220		18.96	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	1,403.93430	1.40393	1,247.14790	1.24715	1,403.934	17.63	0.97	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	1,138.96010	1.13896	987.96800	0.98797	1,138.960	17.57	0.93	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			14.12600	14.12600	13.96420	13.96420		19.06	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	30.65700	0.03066	42.47850	0.04248	30.657	17.46	0.08	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	45.14920	0.04515	61.22450	0.06122	45.149	17.47	0.11	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	530.34060	0.53034	431.22200	0.43122	530.341	18.30	0.65	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	318.14970	0.31815	256.30150	0.25630	318.150	19.40	0.46	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			14.14310	14.14310	13.98090	13.98090		19.03	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	1,050.00940	1.05001	906.17460	0.90617	1,050.009	17.42	0.88	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			14.14550	14.14550	13.98330	13.98330		19.06	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	1,037.17680	1.03718	894.34690	0.89435	1,037.177	17.46	0.87	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			14.15040	14.15040	13.98800	13.98800		19.11	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	61.10000	0.06110	79.82440	0.07982	61.100	17.51	0.13	0.00	0	8,000.00
\$ / R	On 24/11/2015	Any day expiry			14.16020	14.16020	13.99760	13.99760		19.03	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	680.62350	0.68062	571.25640	0.57126	680.624	18.00	0.70	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	505.03090	0.50503	416.76130	0.41676	505.031	18.68	0.58	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			14.16260	14.16260	13.99990	13.99990		19.07	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.75280	0.00075	0.93220	0.00093	0.753	23.85	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	1.35640	0.00136	1.70060	0.00170	1.356	22.54	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	20.76390	0.02076	24.90640	0.02491	20.764	17.70	0.05	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	33.69410	0.03369	44.55920	0.04456	33.694	17.35	0.07	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	41.30850	0.04131	54.20170	0.05420	41.309	17.37	0.09	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	1,185.28840	1.18529	1,038.37520	1.03838	1,185.288	17.40	0.89	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	52.68840	0.05269	68.47520	0.06848	52.688	17.40	0.11	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	1,007.08620	1.00709	867.60620	0.86761	1,007.086	17.47	0.84	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	998.89840	0.99890	859.81940	0.85982	998.898	17.47	0.84	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	86.29840	0.08630	109.91940	0.10992	86.298	17.47	0.16	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	934.47750	0.93448	799.84320	0.79984	934.478	17.50	0.82	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	101.87750	0.10188	129.94320	0.12994	101.878	17.50	0.18	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	856.77560	0.85678	730.72850	0.73073	856.776	17.53	0.79	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	705.14520	0.70515	593.73290	0.59373	705.145	17.97	0.71	0.00	0	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	655.13560	0.65514	549.06920	0.54907	655.136	18.15	0.68	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	585.08340	0.58508	487.12960	0.48713	585.083	18.41	0.63	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	35.41170	0.03541	35.15320	0.03515	35.412	30.83	0.05	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			14.19480	14.19480	14.03160	14.03160		19.19	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			14.20230	14.20230	14.03900	14.03900		19.25	0.00	827,653,234.80	58,276	701,777.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,254.36860	3.25437	3,091.62420	3.09162	3,254.369	22.52	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	2.06860	0.00207	2.62420	0.00262	2.069	22.52	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,204.52790	3.20453	3,041.82970	3.04183	3,204.528	22.35	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	3,005.29740	3.00530	2,842.82470	2.84282	3,005.297	21.65	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,806.39590	2.80640	2,644.30640	2.64431	2,806.396	21.00	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	5.84800	0.00585	7.40780	0.00741	5.848	20.47	0.01	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	5.95230	0.00595	7.53200	0.00753	5.952	20.45	0.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	7.61300	0.00761	9.49710	0.00950	7.613	20.08	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	8.30740	0.00831	10.31390	0.01031	8.307	19.94	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	9.88240	0.00988	12.15760	0.01216	9.882	19.68	0.02	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	11.74110	0.01174	14.32190	0.01432	11.741	19.42	0.02	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,067.46860	2.06747	1,907.28900	1.90729	2,067.469	19.02	0.97	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	15.96060	0.01596	19.20190	0.01920	15.961	18.94	0.03	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	2,018.81010	2.01881	1,858.83520	1.85884	2,018.810	18.89	0.97	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,729.55920	1.72956	1,571.16050	1.57116	1,729.559	18.10	0.95	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	30.09020	0.03009	35.39540	0.03540	30.090	17.94	0.06	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,662.88820	1.66289	1,504.96390	1.50496	1,662.888	17.91	0.94	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,653.39400	1.65339	1,495.54210	1.49554	1,653.394	17.89	0.94	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,634.42940	1.63443	1,476.72480	1.47672	1,634.429	17.83	0.94	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	37.81580	0.03782	45.92770	0.04593	37.816	17.57	0.07	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	41.66890	0.04167	52.70100	0.05270	41.669	17.41	0.08	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	42.34600	0.04235	53.90220	0.05390	42.346	17.38	0.08	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,446.74480	1.44674	1,296.63430	1.29663	1,446.745	17.31	0.92	8,845,686.04	720	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	44.44480	0.04444	57.63430	0.05763	44.445	17.31	0.08	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	49.82060	0.04982	64.29530	0.06430	49.821	17.33	0.09	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,357.99360	1.35799	1,210.53410	1.21053	1,357.994	17.36	0.90	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	55.69360	0.05569	71.53410	0.07153	55.694	17.36	0.10	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,271.33970	1.27134	1,126.86000	1.12686	1,271.340	17.41	0.88	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	69.03970	0.06904	87.86000	0.08786	69.040	17.41	0.12	183,297,791.70	106,000	54,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	76.56820	0.07657	97.00330	0.09700	76.568	17.44	0.13	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,187.00350	1.18700	1,045.83630	1.04584	1,187.004	17.46	0.86	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.17	Put	97.16250	0.09716	121.81110	0.12181	97.163	17.50	0.16	6,802,333.02	3,000	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,105.19850	1.10520	967.67420	0.96767	1,105.199	17.51	0.83	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	102.89850	0.10290	128.67420	0.12867	102.899	17.51	0.17	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.21	Put	104.86610	0.10487	131.02340	0.13102	104.866	17.52	0.17	72,227,344.80	30,000	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	106.85960	0.10686	133.40340	0.13340	106.860	17.52	0.17	48,857,952.00	20,000	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	1,065.31080	1.06531	929.72770	0.92973	1,065.311	17.54	0.82	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	113.01080	0.11301	140.72770	0.14073	113.011	17.54	0.18	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	1,041.71700	1.04172	907.33710	0.90734	1,041.717	17.55	0.81	0.00	0	150.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	1,018.38340	1.01838	885.23230	0.88523	1,018.383	17.57	0.81	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	137.78270	0.13778	170.43070	0.17043	137.783	17.59	0.21	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	964.97550	0.96498	836.00070	0.83600	964.976	17.61	0.79	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	949.98900	0.94999	822.72540	0.82273	949.989	17.62	0.78	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	147.68900	0.14769	183.72540	0.18373	147.689	17.62	0.22	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	920.38860	0.92039	796.63850	0.79664	920.389	17.64	0.77	3,888,084.60	360	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	876.93950	0.87694	758.67850	0.75868	876.939	17.67	0.75	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	174.63950	0.17464	219.67850	0.21968	174.640	17.67	0.25	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	863.43480	0.86343	746.33670	0.74634	863.435	17.71	0.74	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	817.33710	0.81734	704.36390	0.70436	817.337	17.87	0.72	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	810.90230	0.81090	698.52190	0.69852	810.902	17.89	0.72	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	215.84530	0.21585	267.95610	0.26796	215.845	17.94	0.29	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	219.52100	0.21952	272.22990	0.27223	219.521	17.96	0.29	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	223.23630	0.22324	276.54460	0.27654	223.236	17.98	0.29	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	226.98930	0.22699	280.89530	0.28090	226.989	18.01	0.30	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	773.07750	0.77308	664.28680	0.66429	773.078	18.03	0.70	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	238.47110	0.23847	294.17980	0.29418	238.471	18.08	0.31	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	736.60410	0.73660	631.42770	0.63143	736.604	18.17	0.68	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	254.30410	0.25430	312.42770	0.31243	254.304	18.17	0.32	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	287.76990	0.28777	0.00000	0.00000	287.770	18.35	0.35	49,055,689.20	10,000	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	673.23290	0.67323	574.70930	0.57471	673.233	18.42	0.64	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	629.95350	0.62995	536.25120	0.53625	629.953	18.60	0.61	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	337.65350	0.33765	407.25120	0.40725	337.653	18.60	0.39	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	584.04120	0.58404	495.70730	0.49571	584.041	18.80	0.58	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	386.81930	0.38682	462.37460	0.46237	386.819	18.82	0.42	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	559.78120	0.55978	0.00000	0.00000	559.781	18.91	0.57	13,724,702.89	1,700	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	444.97640	0.44498	528.30030	0.52830	444.976	19.07	0.46	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	492.16000	0.49216	418.26580	0.41827	492.160	19.25	0.52	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	476.08500	0.47608	404.48700	0.40449	476.085	19.37	0.51	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	460.52420	0.46052	391.17900	0.39118	460.524	19.49	0.49	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	452.93340	0.45293	384.69820	0.38470	452.933	19.55	0.49	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	427.33580	0.42734	362.89920	0.36290	427.336	19.75	0.47	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	416.81360	0.41681	353.96520	0.35397	416.814	19.84	0.46	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	383.61180	0.38361	325.85390	0.32585	383.612	20.14	0.43	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	681.31180	0.68131	786.85390	0.78685	681.312	20.14	0.57	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	325.17910	0.32518	276.70950	0.27671	325.179	20.73	0.37	0.00	0	4,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	312.09370	0.31209	265.75990	0.26576	312.094	20.87	0.36	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	289.94920	0.28995	247.62950	0.24763	289.949	21.14	0.34	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	261.25910	0.26126	223.95920	0.22396	261.259	21.54	0.31	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	255.16560	0.25517	218.88780	0.21889	255.166	21.63	0.30	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	202.47580	0.20248	175.16420	0.17516	202.476	22.58	0.25	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	185.07410	0.18507	0.00000	0.00000	185.074	22.96	0.23	71,530,540.40	22,000	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	140.65730	0.14066	123.63160	0.12363	140.657	24.15	0.18	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.22720	14.22720	14.06370	14.06370		19.30	0.00	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.93150	0.00193	2.47030	0.00247	1.932	22.11	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	3.04310	0.00304	3.97050	0.00397	3.043	20.83	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	556.84160	0.55684	478.06030	0.47806	556.842	19.06	0.54	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	70.96630	0.07097	74.50970	0.07451	70.966	31.69	0.08	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry	14.28520		14.28520	14.28520	14.12090	14.12090		19.36	0.00	7,150,000.00	500	2,650.00
\$ / R	On 27/01/2016	Any day expiry	14.32070		14.32070	14.32070	14.15590	14.15590		19.25	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	18.18830	0.01819	21.74790	0.02175	18.188	18.38	0.03	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,460.84900	1.46085	1,318.06140	1.31806	1,460.849	17.09	0.85	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,348.64480	1.34864	1,210.19820	1.21020	1,348.645	17.19	0.83	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	575.49580	0.57550	506.52550	0.50653	575.496	19.72	0.48	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			14.36140	14.36140	14.19590	14.19590		19.29	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	17.04660	0.01705	20.39300	0.02039	17.047	18.54	0.03	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	384.14960	0.38415	343.15430	0.34315	384.150	21.97	0.33	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.37920	14.37920	14.21340	14.21340		19.36	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	893.12320	0.89312	796.94450	0.79694	893.123	18.16	0.63	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.39440	14.39440	14.22840	14.22840		19.31	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	27.57870	0.02758	32.32170	0.03232	27.579	18.20	0.04	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	560.21410	0.56021	499.90950	0.49991	560.214	20.41	0.43	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			14.43250	14.43250	14.26590	14.26590		19.36	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.44010	14.44010	14.27340	14.27340		19.32	0.00	28,519,197.50	1,975	61,768.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	13.97660	0.01398	15.55720	0.01556	13.977	19.64	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	23.39530	0.02340	27.51660	0.02752	23.395	18.37	0.03	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	25.13430	0.02513	29.48830	0.02949	25.134	18.31	0.03	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	33.28250	0.03328	38.68410	0.03868	33.283	18.08	0.04	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	34.68470	0.03468	40.26120	0.04026	34.685	18.04	0.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	38.68180	0.03868	44.74790	0.04475	38.682	17.95	0.05	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	40.82570	0.04083	47.15140	0.04715	40.826	17.90	0.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	43.65180	0.04365	50.31360	0.05031	43.652	17.84	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	50.47180	0.05047	57.93050	0.05793	50.472	17.72	0.06	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	61.24470	0.06124	69.92410	0.06992	61.245	17.54	0.08	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,977.84140	1.97784	1,822.69030	1.82269	1,977.841	17.21	0.90	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	109.92310	0.10992	123.77270	0.12377	109.923	16.99	0.13	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,757.93590	1.75794	1,605.89380	1.60589	1,757.936	16.92	0.87	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	139.72330	0.13972	162.22640	0.16223	139.723	16.74	0.15	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	170.59380	0.17059	199.70920	0.19971	170.594	16.79	0.18	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,435.89350	1.43589	1,301.08500	1.30108	1,435.894	16.90	0.80	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	212.04720	0.21205	245.64800	0.24565	212.047	16.96	0.21	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,193.07020	1.19307	1,068.63690	1.06864	1,193.070	17.28	0.73	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	331.73410	0.33173	381.37520	0.38138	331.734	17.37	0.29	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,062.51490	1.06251	957.48520	0.95749	1,062.515	17.52	0.68	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	969.08360	0.96908	872.06370	0.87206	969.084	17.99	0.64	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	845.08540	0.84509	759.56530	0.75957	845.085	18.69	0.58	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	803.75330	0.80375	721.92670	0.72193	803.753	18.95	0.55	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	731.19750	0.73120	655.89370	0.65589	731.198	19.44	0.51	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	699.12030	0.69912	627.15210	0.62715	699.120	19.66	0.50	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	646.08930	0.64609	579.78170	0.57978	646.089	20.05	0.46	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	564.49560	0.56450	507.22000	0.50722	564.496	20.74	0.42	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	504.55330	0.50455	454.15290	0.45415	504.553	21.32	0.38	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	407.47470	0.40747	368.37650	0.36838	407.475	22.49	0.31	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	298.27410	0.29827	271.68220	0.27168	298.274	24.22	0.23	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	270.84450	0.27084	247.65260	0.24765	270.845	24.79	0.21	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	98.75060	0.09875	87.75740	0.08776	98.751	32.21	0.08	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.44520	14.44520	14.27840	14.27840		19.33	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	237.12280	0.23712	274.35390	0.27435	237.123	17.06	0.23	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	692.75040	0.69275	621.74340	0.62174	692.750	19.76	0.49	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.46300	14.46300	14.29590	14.29590		19.25	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	353.21810	0.35322	405.55110	0.40555	353.218	17.34	0.30	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	608.42600	0.60843	547.67770	0.54768	608.426	20.51	0.43	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.47820	14.47820	14.31090	14.31090		19.32	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	37.89530	0.03790	43.58530	0.04359	37.895	17.97	0.05	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	553.24870	0.55325	499.48170	0.49948	553.249	21.13	0.39	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			14.55290	14.55290	14.38380	14.38380		19.37	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	45.43820	0.04544	51.94890	0.05195	45.438	17.73	0.05	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	543.01870	0.54302	493.47180	0.49347	543.019	21.87	0.36	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			14.63570	14.63570	14.46450	14.46450		19.49	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	53.14600	0.05315	60.31480	0.06031	53.146	17.48	0.06	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	535.63710	0.53564	488.68520	0.48869	535.637	22.64	0.33	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			14.66250	14.66250	14.49060	14.49060		19.43	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	88.16270	0.08816	98.19020	0.09819	88.163	17.14	0.09	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	705.46600	0.70547	643.14720	0.64315	705.466	21.12	0.42	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.67050	14.67050	14.49840	14.49840		19.43	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.68120	14.68120	14.50880	14.50880		19.52	0.00	14,681,200.00	1,000	28,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	86.20520	0.08621	96.23960	0.09624	86.205	17.11	0.08	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	189.74420	0.18974	206.72450	0.20672	189.744	16.71	0.16	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	206.83040	0.20683	224.85310	0.22485	206.830	16.67	0.17	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	248.98690	0.24899	281.54780	0.28155	248.987	16.56	0.20	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	344.74700	0.34475	389.15550	0.38916	344.747	16.93	0.25	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	355.81740	0.35582	401.04360	0.40104	355.817	16.98	0.26	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	874.35030	0.87435	796.84130	0.79684	874.350	20.00	0.49	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	560.20610	0.56021	511.81670	0.51182	560.206	22.69	0.33	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	509.55210	0.50955	466.46630	0.46647	509.552	23.27	0.31	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	468.18540	0.46819	429.52390	0.42952	468.185	23.81	0.28	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	452.01290	0.45201	415.10430	0.41510	452.013	24.04	0.27	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	435.45360	0.43545	400.35250	0.40035	435.454	24.29	0.26	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	356.22410	0.35622	346.78640	0.34679	356.224	27.27	0.21	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.72130	14.72130	14.54780	14.54780		19.48	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	59.83720	0.05984	67.11310	0.06711	59.837	17.22	0.06	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	531.57220	0.53157	487.51380	0.48751	531.572	23.33	0.31	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 27/07/2016	Any day expiry										
					14.80220	14.80220	14.62590	14.62590		19.65	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	65.64800	0.06565	73.54180	0.07354	65.648	17.04	0.06	0.00	0	250.00
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	528.62400	0.52862	488.48350	0.48848	528.624	24.11	0.29	0.00	0	250.00
\$ / R			On 11/08/2016	Any day expiry	14.84420	14.84420	14.66630	14.66630		19.72	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	177.41790	0.17742	196.21920	0.19622	177.418	16.69	0.14	0.00	0	2,000.00
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	879.41300	0.87941	809.18060	0.80918	879.413	21.03	0.45	0.00	0	2,000.00
\$ / R			On 26/08/2016	Any day expiry	14.88620	14.88620	14.70670	14.70670		19.80	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	72.17620	0.07218	79.25400	0.07925	72.176	16.92	0.06	0.00	0	250.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	525.95300	0.52595	493.36420	0.49336	525.953	24.94	0.27	0.00	0	250.00
\$ / R			On 06/09/2016	Any day expiry	14.91690	14.91690	14.73640	14.73640		19.77	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 06/09/2016	Any day expiry	380.18250	0.38018	424.76240	0.42476	380.183	16.76	0.24	0.00	0	10,000.00
\$ / R	17.74	Call	On 06/09/2016	Any day expiry	545.79070	0.54579	511.86480	0.51186	545.791	24.95	0.28	0.00	0	10,000.00
\$ / R	17.80	Call	On 06/09/2016	Any day expiry	538.87260	0.53887	509.73560	0.50974	538.873	25.05	0.27	0.00	0	10,000.00
\$ / R			On 08/09/2016	Any day expiry	14.92250	14.92250	14.74180	14.74180		19.77	0.00	0.00	0	0.00
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	495.55930	0.49556	549.01960	0.54902	495.559	17.26	0.29	0.00	0	50,000.00
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	606.29020	0.60629	563.99380	0.56399	606.290	24.16	0.30	0.00	0	50,000.00
\$ / R			On 15/09/2016	Any day expiry	14.94210	14.94210	14.76060	14.76060		19.85	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	14.95330	14.95330	14.77140	14.77140		19.84	0.00	14,938,346.70	999	3,124.00
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	579.25580	0.57926	541.12750	0.54113	579.256	24.79	0.29	0.00	0	10,000.00
\$ / R			On 28/09/2016	Any day expiry	14.97850	14.97850	14.79560	14.79560		19.92	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	78.34260	0.07834	84.52170	0.08452	78.343	16.78	0.07	0.00	0	250.00
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	555.21220	0.55521	539.39380	0.53939	555.212	26.04	0.27	0.00	0	250.00
\$ / R			On 26/10/2016	Any day expiry	15.06200	15.06200	14.86080	14.86080		20.10	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	84.93050	0.08493	92.23060	0.09223	84.930	16.78	0.07	0.00	0	250.00
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	595.12000	0.59512	575.77850	0.57578	595.120	27.31	0.26	0.00	0	250.00
\$ / R			On 28/11/2016	Any day expiry	15.16080	15.16080	14.93720	14.93720		20.32	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	91.84280	0.09184	100.72860	0.10073	91.843	16.75	0.07	0.00	0	250.00
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	635.30520	0.63531	612.18130	0.61218	635.305	28.58	0.26	0.00	0	250.00
\$ / R			On 14/12/2016	Any day expiry	15.20870	15.20870	14.97430	14.97430		20.42	0.00	0.00	0	251.00
\$ / R			On 19/12/2016	Foreign Exchange Future	15.22360	15.22360	14.98580	14.98580		20.43	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	94.72650	0.09473	104.67340	0.10467	94.726	16.67	0.07	0.00	0	250.00
\$ / R	19.81	Call	On 19/12/2016	Foreign Exchange Future	636.58820	0.63659	574.91940	0.57492	636.588	28.88	0.25	0.00	0	250.00
\$ / R			On 13/03/2017	Foreign Exchange Future	15.47520	15.47520	15.18030	15.18030		20.93	0.00	0.00	0	0.00
\$ / R MAXI			On 11/12/2015	Foreign Exchange Future	14.20230	14.20230	14.03900	14.03900		19.25	0.00	4,246,487.70	299	664.00
\$ / R MAXI			On 14/03/2016	Foreign Exchange Future	14.44010	14.44010	14.27340	14.27340		19.32	0.00	361,002.50	25	226.00
\$ / R MAXI			On 13/06/2016	Foreign Exchange Future	14.68120	14.68120	14.50880	14.50880		19.52	0.00	0.00	0	114.00
\$ / R MAXI			On 19/09/2016	Foreign Exchange Future	14.95330	14.95330	14.77140	14.77140		19.84	0.00	149,533.00	10	0.00
£ / R			On 11/12/2015	Foreign Exchange Future	21.55250	21.55250	21.30660	21.30660		17.29	0.00	2,392,327.50	111	30,867.00
£ / R	17.87	Put	On 11/12/2015	Foreign Exchange Future	11.69380	0.01169	15.24070	0.01524	11.694	19.91	0.02	0.00	0	830.00
£ / R	19.40	Call	On 11/12/2015	Foreign Exchange Future	2,196.76810	2.19677	1,975.30030	1.97530	2,196.768	15.77	0.94	0.00	0	700.00
£ / R	20.00	Call	On 11/12/2015	Foreign Exchange Future	1,668.63440	1.66863	1,471.97320	1.47197	1,668.634	16.01	0.86	0.00	0	500.00
£ / R	20.12	Put	On 11/12/2015	Foreign Exchange Future	137.55860	0.13756	192.92070	0.19292	137.559	16.06	0.16	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	20.23	Put	159.64610	0.15965		220.91310	0.22091	159.646	16.11	0.18	0.00	0	20,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,404.37040	1.40437		1,226.63970	1.22664	1,404.370	16.15	0.80	0.00	0	8,250.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	305.27740	0.30528		401.07600	0.40108	305.277	16.49	0.29	0.00	0	6,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	1,094.84460	1.09484		945.99390	0.94599	1,094.845	16.51	0.70	0.00	0	18,900.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	326.78960	0.32679		426.33380	0.42633	326.790	16.55	0.31	0.00	0	4,500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	489.19250	0.48919		612.76370	0.61276	489.193	16.94	0.40	0.00	0	3,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	764.51380	0.76451		0.00000	0.00000	764.514	17.09	0.56	109,759,870.80	9,000	4,500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	692.94330	0.69294		593.71810	0.59372	692.943	17.24	0.53	0.00	0	500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	565.46790	0.56547		484.69230	0.48469	565.468	17.74	0.45	98,256,275.20	10,000	10,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	234.97390	0.23497		0.00000	0.00000	234.974	20.02	0.22	95,185,766.60	20,000	10,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future			21.90760	21.90760		21.65600	21.65600		17.15	0.00	219,076.00	10	3,273.00	
£ / R	On 13/06/2016	Foreign Exchange Future			22.26800	22.26800		22.00810	22.00810		17.27	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry			22.29560	22.29560		22.29560	22.29560		17.74	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	922.78080	0.92278		928.55130	0.92855	922.781	16.63	0.35	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	787.23740	0.78724		794.46710	0.79447	787.237	22.59	0.29	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			22.67750	22.67750		22.40410	22.40410		17.50	0.00	0.00	0	0.00	
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11877	0.11877		0.11634	0.11634		18.48	0.00	11,876.70	100	8,283.00	
¥ / R	On 14/03/2016	Foreign Exchange Future			0.12085	0.12085		0.11858	0.11858		17.13	0.00	0.00	0	106.00	
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12316	0.12316		0.12083	0.12083		17.42	0.00	0.00	0	0.00	
€ / R	On 26/10/2015	Any day expiry			15.79350	15.79350		15.56690	15.56690		18.70	0.00	0.00	0	0.00	
€ / R	On 26/10/2015	Any day expiry	14.92	Call	918.11270	0.91811		722.63230	0.72263	918.113	17.57	0.88	0.00	0	1,000.00	
€ / R	On 26/10/2015	Any day expiry	14.92	Put	44.61270	0.04461		75.73230	0.07573	44.613	17.57	0.12	0.00	0	1,000.00	
€ / R	On 11/12/2015	Foreign Exchange Future			15.93330	15.93330		15.70390	15.70390		18.90	0.00	242,966,891.70	15,249	88,778.00	
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	7.54780	0.00755		8.88850	0.00889	7.548	20.63	0.01	0.00	0	6,877.00	
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	24.62700	0.02463		28.88680	0.02889	24.627	18.65	0.04	0.00	0	12,000.00	
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	26.46970	0.02647		31.05860	0.03106	26.470	18.53	0.05	0.00	0	6,076.00	
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	31.89860	0.03190		37.47400	0.03747	31.899	18.21	0.06	0.00	0	12,000.00	
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	46.76230	0.04676		60.28090	0.06028	46.762	17.54	0.08	0.00	0	100.00	
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	166.93780	0.16694		215.07190	0.21507	166.938	17.60	0.22	0.00	0	50,000.00	
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	610.56220	0.61056		484.45610	0.48446	610.562	18.63	0.56	0.00	0	6,000.00	
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	345.47110	0.34547		269.40790	0.26941	345.471	20.12	0.37	0.00	0	6,877.00	
€ / R	On 25/01/2016	Any day expiry			16.07540	16.07540		15.84450	15.84450		18.80	0.00	0.00	0	0.00	
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,404.49690	1.40450		1,210.28700	1.21029	1,404.497	17.17	0.80	0.00	0	1,000.00	
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,351.53560	1.35154		1,159.84820	1.15985	1,351.536	17.20	0.79	0.00	0	1,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future			16.23240	16.23240		15.99840	15.99840		18.78	0.00	649,296.00	40	28,132.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	26.60810	0.02661		32.42200	0.03242	26.608	18.05	0.03	0.00	0	18,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	32.43850	0.03244		39.06260	0.03906	32.438	17.92	0.04	0.00	0	18,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	72.30940	0.07231		83.63670	0.08364	72.309	17.35	0.08	0.00	0	12,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	88.87200	0.08887		101.93790	0.10194	88.872	17.19	0.10	0.00	0	12,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	163.57190	0.16357		193.47330	0.19347	163.572	16.69	0.16	0.00	0	15,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,565.11680	1.56512		1,371.45890	1.37146	1,565.117	16.83	0.79	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	249.17060	0.24917		291.27090	0.29127	249.171	16.88	0.22	0.00	0	15,000.00	



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	382.28910		0.38229		447.30280	0.44730	382.289	17.18	0.30	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	941.48920		0.94149		805.58150	0.80558	941.489	18.20	0.58	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	855.89700		0.85590		730.06310	0.73006	855.897	18.59	0.54	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	797.05260		0.79705		678.64480	0.67864	797.053	18.88	0.51	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.53980		16.53980		16.29880	16.29880		18.78	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	151.65760		0.15166		169.70960	0.16971	151.658	16.68	0.12	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,280.29250		1.28029		1,135.22800	1.13523	1,280.293	17.65	0.62	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.89350		16.89350		16.64100	16.64100		19.20	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.22860		17.22860		16.91070	16.91070		19.76	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			462.40100		462.40100		463.30500	463.30500			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			470.11500		470.11500		471.04700	471.04700			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			540.78900		540.78900		542.73500	542.73500			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			549.81100		549.81100		551.80500	551.80500			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			493.83200		493.83200		495.73600	495.73600			0.00	0.00	0	453.00
ALBI	On 04/02/2016	Index Future			502.07000		502.07000		504.02100	504.02100			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			510.96800		510.96800		512.95800	512.95800			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.90030		9.90030		9.81390	9.81390		12.94	0.00	0.00	0	9,812.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	37.91780		0.03792		51.21770	0.05122	37.918	12.68	0.13	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	404.36270		0.40436		347.62330	0.34762	404.363	12.72	0.71	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	132.47070		0.13247		113.68260	0.11368	132.471	14.12	0.33	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.01990		10.01990		9.93210	9.93210		14.41	0.00	5,460,845.50	545	4,792.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.14660		10.14660		10.05560	10.05560		15.39	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.29420		10.29420		10.19880	10.19880		16.01	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.61750		10.61750		10.52390	10.52390		16.58	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.79170		10.79170		10.69570	10.69570		16.76	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.60630		14.60630		14.40660	14.40660		19.43	0.00	0.00	0	7,349.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.91070		14.91070		14.70630	14.70630		19.47	0.00	0.00	0	1,625.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.20890		2.20890		2.17510	2.17510		17.99	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.22680		2.22680		2.19340	2.19340		18.28	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.13850		2.13850		2.10790	2.10790		22.52	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.18010		2.18010		2.14870	2.14870		20.04	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	10.07357	80.00863		10.01882	80.38584				0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	10.16991	81.34396		10.11308	81.72925				0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.25492	78.99650		10.19623	79.38873				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI	490.99500	490.99500		492.74300	492.74300				0.00	9,819,900.00	2	451.00
GOVI	On 04/02/2016	GOVI	499.18600	499.18600		500.97700	500.97700				0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	508.03300	508.03300		509.86100	509.86100				0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.29217	122.29217		122.29053	122.29053				0.00	0.00	0	544.00
I2025	On 04/02/2016	Bond Future	123.11975	123.11975		123.12106	123.12106				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	102.59559	102.59559		102.59394	102.59394				0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future	104.31611	104.31611		104.31686	104.31686				0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.18502	105.18502		105.18547	105.18547				0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	126.01040	126.01040		126.00798	126.00798				0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future	126.74733	126.74733		126.74799	126.74799				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	125.48580	125.48580		124.93684	124.93684				0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future	127.59018	127.59018		127.03504	127.03504				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	133.29951	133.29951		133.61588	133.61588				0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future	133.99891	133.99891		134.32359	134.32359				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
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future			231.46700		231.46700		231.45000	231.45000			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future			235.34700		235.34700		235.33700	235.33700			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future			239.53700		239.53700		239.52800	239.52800			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future			627.56900		627.56900		627.57500	627.57500			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future			638.27300		638.27300		638.28400	638.28400			0.00	0.00	0	163.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future			6.38000		93.62000		6.38000	93.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future			6.47000		93.53000		6.47000	93.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.51000		93.49000		6.51000	93.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.56000		93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.00000		93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.19000		92.81000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.70000		92.30000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.83000		92.17000		7.83000	92.17000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.13330		0.13330		0.13150	0.13150			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.13160		0.13160		0.13100	0.13100			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.12850		0.12850		0.13030	0.13030			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06900		0.06900		0.06800	0.06800			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06550		0.06550		0.06460	0.06460			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06250		0.06250		0.06170	0.06170			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.95260		8.95260		8.88180	8.88180		12.78	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.04590		9.04590		8.97440	8.97440		14.75	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.14500		9.14500		9.07130	9.07130		15.38	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12190		1.12190		1.11860	1.11860			0.00	0.00	0	120.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12410		1.12410		1.12090	1.12090			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.12660		1.12660		1.12340	1.12340			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.57239		117.69284		8.51211	118.15984		9.47	0.00	0.00	0	32,884.00
R186	On 05/11/2015	Bond Future	7.73	Call	41.73000		0.04173		71.36000	0.07136	41.730	9.21	0.03	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	47.00000		0.04700		79.43000	0.07943	47.000	9.22	0.03	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	87.40000		0.08740		138.95000	0.13895	87.400	9.26	0.06	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	177.56000		0.17756		263.26000	0.26326	177.560	9.30	0.11	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,225.64000		3.22564		2,919.42000	2.91942	3,225.640	9.38	0.77	0.00	0	1,090.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future	8.25	Put	3,041.97000		3.04197		2,747.55000	2.74755	3,041.970	9.39	0.75	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	733.49000		0.73349		946.81000	0.94681	733.490	9.42	0.32	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,469.50000		2.46950		2,215.82000	2.21582	2,469.500	9.42	0.68	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,012.26000		1.01226		1,267.08000	1.26708	1,012.260	9.45	0.40	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,963.20000		1.96320		1,751.02000	1.75102	1,963.200	9.45	0.60	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,736.00000		1.73600		1,544.23000	1.54423	1,736.000	9.47	0.56	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,174.86000		1.17486		1,450.09000	1.45009	1,174.860	9.47	0.44	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,529.37000		1.52937		1,357.56000	1.35756	1,529.370	9.51	0.51	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	873.22000		0.87322		771.20000	0.77120	873.220	9.65	0.35	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	638.69000		0.63869		563.93000	0.56393	638.690	9.72	0.28	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	383.57000		0.38357		339.62000	0.33962	383.570	9.83	0.19	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.63897		114.35925		8.57603	114.83663		9.41	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,197.54000		2.19754		2,024.92000	2.02492	2,197.540	9.60	0.44	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.69294		116.38866		8.62754	116.87465		9.30	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.74719		113.19906		8.67912	113.69441		9.41	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future			293.67232		293.67232		293.66843	293.66843			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			292.23623		292.23623		292.23947	292.23947			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			239.21981		239.21981		239.21585	239.21585			0.00	0.00	0	53,286.00
R202	On 04/02/2016	Bond Future			239.85290		239.85290		239.85455	239.85455			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/11/2015	Bond Future			8.42344		97.88228		8.36820	98.17299		7.47	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future			8.50524		99.51585		8.44690	99.81362		6.79	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.56460		97.35256		8.50344	97.65575		7.09	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future			7.37847		102.73224		7.32101	102.83087		2.03	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.48788		104.44675		7.41913	104.54935		1.21	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.54264		102.12999		7.46033	102.23452		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 05/11/2015	Bond Future			8.97135		94.47613		8.91122	94.92940			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			9.03820		92.04628		8.97579	92.50932			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			9.04571		94.17553		8.98561	94.66072			0.00	0.00	0	1,579.00

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
R2032	On 04/02/2016	Bond Future			9.11139		95.74727		9.04914	96.24264			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			9.16719		93.28871		9.10297	93.79303			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future			9.17953		96.03167		9.12450	96.51858			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future			9.24275		93.37734		9.18582	93.87455			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			9.29784		95.03505		9.23923	95.54115			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			7.75767		103.74933		7.70147	103.90298		3.37	0.00	0.00	0	24,021.00
R204	On 04/02/2016	Bond Future			7.85448		101.44441		7.79184	101.60292		2.73	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.92406		103.24440		7.85469	103.40583		2.95	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 05/11/2015	Bond Future			9.20282		97.86882		9.14777	98.40112			0.00	0.00	0	17,486.00
R2044	On 04/02/2016	Bond Future			9.26230		95.12000		9.20543	95.66331			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.31404		96.80867		9.25555	97.36176			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future			9.18834		97.18412		9.13330	97.73058			0.00	0.00	0	48,482.00
R2048	On 04/02/2016	Bond Future			9.24927		98.80603		9.19240	99.36376			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.29690		96.12336		9.23845	96.69115			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			8.05418		99.50172		7.99846	99.69317		4.53	0.00	0.00	0	43,931.00
R207	On 05/11/2015	Bond Future	7.43	Call	40.59000		0.04059		63.82000	0.06382	40.590	4.42	0.07	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	59.96000		0.05996		90.70000	0.09070	59.960	4.43	0.09	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.14765		97.52080		8.08710	97.71770		4.04	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	108.75000		0.10875		135.84000	0.13584	108.750	3.86	0.10	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	217.68000		0.21768		262.69000	0.26269	217.680	3.91	0.18	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.22450		99.25147		8.15918	99.45194		4.17	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	496.88000		0.49688		559.17000	0.55917	496.880	4.09	0.26	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.30550		97.40866		8.23447	97.61327		4.04	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			8.20987		94.48927		8.14928	94.73936		5.83	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	307.03000		0.30703		266.77000	0.26677	307.030	6.04	0.27	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.29367		96.06625		8.22899	96.32260		5.19	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
R208	On 05/05/2016	Bond Future			8.36019		94.36905		8.29152	94.63006		5.46	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			9.10740		74.41858		9.05237	74.82230		15.13	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	181.14000		0.18114		259.17000	0.25917	181.140	14.87	0.11	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,886.48000		1.88648		1,718.93000	1.71893	1,886.480	15.13	0.58	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,006.83000		1.00683		914.56000	0.91456	1,006.830	15.40	0.38	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.16588		75.66049		9.10907	76.07269		14.76	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,636.00000		1.63600		1,529.06000	1.52906	1,636.000	15.31	0.34	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.21548		73.85343		9.15709	74.27297		15.09	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			179.06881		179.06881		179.06634	179.06634			0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future			182.07177		182.07177		182.07347	182.07347			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future			135.84582		135.84582		135.84663	135.84663			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.42585		136.42585		136.42995	136.42995			0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future			141.06111		141.06111		141.10022	141.10022			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			141.56285		141.56285		141.60604	141.60604			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			9.00144		84.89866		8.94135	85.33545		12.96	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			9.06886		86.31558		9.00661	86.76153		12.51	0.00	0.00	0	450.00
R213	On 05/05/2016	Bond Future			9.12101		84.29832		9.05685	84.75231		12.86	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future			9.14275		75.36197		9.08772	75.78751		15.84	0.00	15,223,117.94	202	11,693.00
R214	On 04/02/2016	Bond Future			9.20226		76.61968		9.14545	77.05403		15.49	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			9.24856		74.68399		9.19023	75.12610		15.83	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	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future	24,977.96000		24,977.96000		24,616.90000	24,616.90000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.91300		9.91300		9.83660	9.83660		15.87	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.55900		4.55900		4.51190	4.51190		16.74	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.50700		4.50700		4.46120	4.46120		18.17	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.21150		1.21150		1.26170	1.26170			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.18900		1.18900		1.23860	1.23860			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,032,211,453.58</b>	<b>321,923</b>	<b>4 036 212.00</b>
<b>Grand Total:</b>												<b>2,032,211,453.58</b>	<b>321,923</b>	<b>4 036 212.00</b>