



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: 22/09/2015

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
Derivatives													
\$ / R	On 23/09/2015	Any day expiry	13.72520	13.72520		13.48390	13.48390		20.04	0.00	0.00	0	0.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Call	11.57450	0.01157	3.06870	0.00307	11.575	24.95	0.13	0	3,600.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Put	216.37450	0.21637	449.16870	0.44917	216.375	24.95	0.87	0	3,600.00
\$ / R	On 25/09/2015	Any day expiry	13.72520	13.72520		13.48600	13.48600		17.70	0.00	0.00	0	0.00
\$ / R	On 25/09/2015	Any day expiry	13.09	Call	636.74930	0.63675	405.81200	0.40581	636.749	24.07	0.99	0	2,500.00
\$ / R	On 28/09/2015	Any day expiry	13.72750	13.72750		13.49160	13.49160		15.96	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00390	0.00000	0.000	18.94	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.00580	0.00001	0.000	19.58	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.00000	0.00000	0.00770	0.00001	0.000	20.38	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	467.54350	0.46754	263.11220	0.26311	467.543	18.10	0.93	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	35.26650	0.03527	15.04560	0.01505	35.267	18.04	0.20	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.02530	0.00003	0.04170	0.00004	0.025	43.02	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry	13.73200	13.73200		13.49530	13.49530		16.37	0.00	0.00	0	400.00
\$ / R	On 30/09/2015	Any day expiry	13.59	Put	75.41280	0.07541	196.52290	0.19652	75.413	16.69	0.33	0	6,110.00
\$ / R	On 30/09/2015	Any day expiry	13.64	Call	184.74600	0.18475	86.10750	0.08611	184.746	16.55	0.61	0	6,110.00
\$ / R	On 02/10/2015	Any day expiry	13.73660	13.73660		13.49960	13.49960		16.86	0.00	0.00	0	11,000.00

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 02/10/2015	Any day expiry	13.26	Call	494.67930	0.49468	300.64740	0.30065	494.679	16.77	0.90	0.00	0	3,000.00
\$ / R	On 02/10/2015	Any day expiry	13.39	Call	383.13030	0.38313	215.33460	0.21533	383.130	16.79	0.82	0.00	0	10,000.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	320.26640	0.32027	171.29710	0.17130	320.266	16.81	0.76	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	53.66640	0.05367	141.69710	0.14170	53.666	16.81	0.24	0.00	0	201.00
\$ / R	On 06/10/2015	Any day expiry			13.74620	13.74620	13.50940	13.50940		16.48	0.00	0.00	0	0.00
\$ / R	On 06/10/2015	Any day expiry	13.55	Call	288.62640	0.28863	0.00000	0.00000	288.626	16.24	0.68	55,296,210.60	6,000	3,000.00
\$ / R	On 09/10/2015	Any day expiry			13.75330	13.75330	13.51680	13.51680		16.77	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	118.66750	0.11867	68.02130	0.06802	118.668	17.85	0.34	0.00	0	5,000.00
\$ / R	On 13/10/2015	Any day expiry			13.76290	13.76290	13.52660	13.52660		16.66	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry			13.76530	13.76530	13.52900	13.52900		16.74	0.00	0.00	0	1,000.00
\$ / R	On 20/10/2015	Any day expiry			13.77970	13.77970	13.54380	13.54380		16.70	0.00	0.00	0	600.00
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	538.61380	0.53861	372.43120	0.37243	538.614	15.50	0.80	0.00	0	3,000.00
\$ / R	On 22/10/2015	Any day expiry			13.78450	13.78450	13.46100	13.46100		16.78	0.00	0.00	0	0.00
\$ / R	On 22/10/2015	Any day expiry	13.46	Call	443.66480	0.44366	0.00000	0.00000	443.665	15.95	0.71	57,085,408.80	6,000	3,000.00
\$ / R	On 28/10/2015	Any day expiry			13.79880	13.79880	13.56280	13.56280		16.80	0.00	0.00	0	351.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.08730	0.00009	0.15480	0.00015	0.087	23.17	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.20740	0.00021	0.33460	0.00033	0.207	21.73	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	413.63010	0.41363	284.40850	0.28441	413.630	16.23	0.64	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	2.36060	0.00236	0.87850	0.00088	2.361	26.20	0.01	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.81780	13.81780	13.58140	13.58140		16.85	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	1,115.92910	1.11593	897.99540	0.89800	1,115.929	15.32	0.94	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	861.94480	0.86194	665.47350	0.66547	861.945	15.28	0.88	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.82970	13.82970	13.59300	13.59300		16.80	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	50.74730	0.05075	92.59990	0.09260	50.747	15.26	0.13	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	74.58020	0.07458	133.21880	0.13322	74.580	15.33	0.17	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	350.04040	0.35004	253.50060	0.25350	350.040	16.84	0.52	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	203.76450	0.20376	145.40810	0.14541	203.765	18.39	0.34	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.84630	13.84630	13.60930	13.60930		16.93	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	783.62480	0.78362	609.08790	0.60909	783.625	15.31	0.81	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.84870	13.84870	13.61160	13.61160		16.96	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	772.88370	0.77288	600.68400	0.60068	772.884	15.39	0.80	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.85350	13.85350	13.61620	13.61620		16.99	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	91.14760	0.09115	153.52520	0.15353	91.148	15.40	0.19	0.00	0	8,000.00
\$ / R	On 24/11/2015	Any day expiry			13.86300	13.86300	13.62560	13.62560		16.94	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	476.36120	0.47636	359.76040	0.35976	476.361	16.56	0.59	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	341.36300	0.34136	257.41340	0.25741	341.363	17.41	0.46	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.86530	13.86530	13.62800	13.62800		16.99	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.77940	0.00078	1.09840	0.00110	0.779	21.18	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	1.52980	0.00153	2.12350	0.00212	1.530	20.03	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	27.87090	0.02787	48.94930	0.04895	27.871	15.36	0.07	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	50.14900	0.05015	82.97990	0.08298	50.149	15.38	0.11	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	61.09500	0.06109	100.14350	0.10014	61.095	15.39	0.13	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	912.60420	0.91260	725.42550	0.72543	912.604	15.40	0.84	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	77.30420	0.07730	127.42550	0.12743	77.304	15.40	0.16	0.00	0	5,000.00

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	13.24	Call	750.53620	0.75054	587.31510	0.58732	750.536	15.61	0.77	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	743.46060	0.74346	581.24360	0.58124	743.461	15.63	0.77	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	128.16060	0.12816	203.24360	0.20324	128.161	15.63	0.23	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	688.45770	0.68846	534.32290	0.53432	688.458	15.81	0.73	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	153.15770	0.15316	236.32290	0.23632	153.158	15.81	0.27	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	623.74790	0.62375	479.78870	0.47979	623.748	16.04	0.69	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	497.34150	0.49734	376.73270	0.37673	497.342	16.54	0.60	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	456.73410	0.45673	345.93040	0.34593	456.734	16.72	0.57	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	400.97360	0.40097	304.33070	0.30433	400.974	16.99	0.52	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	28.10050	0.02810	26.20700	0.02621	28.101	30.46	0.04	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.89690	13.89690	13.65900	13.65900		17.24	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.90420	13.90420	13.66620	13.66620		17.32	0.00	902,452,101.00	64,905	696,686.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,956.42210	2.95642	2,719.04380	2.71904	2,956.422	20.27	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	2.22210	0.00222	2.84380	0.00284	2.222	20.27	0.01	4,749.89	66	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,906.59680	2.90660	2,669.31110	2.66931	2,906.597	20.09	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,707.51260	2.70751	2,470.64950	2.47065	2,707.513	19.44	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,508.86800	2.50887	2,272.55130	2.27255	2,508.868	18.83	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	6.57000	0.00657	9.04980	0.00905	6.570	18.23	0.02	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	6.68320	0.00668	9.21100	0.00921	6.683	18.20	0.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	8.48410	0.00848	11.78920	0.01179	8.484	17.77	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	9.23800	0.00924	12.87260	0.01287	9.238	17.62	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	10.95030	0.01095	15.34280	0.01534	10.950	17.32	0.03	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	12.97720	0.01298	18.27870	0.01828	12.977	17.02	0.03	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,770.93570	1.77094	1,539.94640	1.53995	1,770.936	16.56	0.96	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	17.60800	0.01761	25.01870	0.02502	17.608	16.47	0.04	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,722.41460	1.72241	1,492.10370	1.49210	1,722.415	16.41	0.96	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,434.42740	1.43443	1,216.41580	1.21642	1,434.427	15.50	0.93	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	35.24070	0.03524	57.63270	0.05763	35.241	15.52	0.08	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,370.33920	1.37034	1,155.14930	1.15515	1,370.339	15.52	0.92	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,361.25690	1.36126	1,146.48810	1.14649	1,361.257	15.53	0.92	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,343.14640	1.34315	1,129.24010	1.12924	1,343.146	15.53	0.92	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	49.58110	0.04958	78.30080	0.07830	49.581	15.56	0.10	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	56.98620	0.05699	88.73720	0.08874	56.986	15.57	0.11	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	58.30130	0.05830	90.57570	0.09058	58.301	15.58	0.11	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,166.58490	1.16658	962.46360	0.96246	1,166.585	15.58	0.88	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	62.38490	0.06238	96.26360	0.09626	62.385	15.58	0.12	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	69.68120	0.06968	106.33810	0.10634	69.681	15.60	0.13	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,081.81720	1.08182	883.38530	0.88339	1,081.817	15.61	0.86	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	77.61720	0.07762	117.18530	0.11719	77.617	15.61	0.14	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	999.73270	0.99973	809.64580	0.80965	999.733	15.64	0.83	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	95.53270	0.09553	143.44580	0.14345	95.533	15.64	0.17	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	105.57530	0.10558	159.06950	0.15907	105.575	15.65	0.18	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	920.58020	0.92058	741.92530	0.74193	920.580	15.67	0.80	10,529,328.72	1,002	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.17	Put	132.83970	0.13284	200.79110	0.20079	132.840	15.69	0.22	0.00	0	3,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	844.60870	0.84461	678.36100	0.67836	844.609	15.69	0.77	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	140.40870	0.14041	212.16100	0.21216	140.409	15.69	0.23	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.21	Put	143.39590	0.14340	216.03530	0.21604	143.396	15.72	0.23	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	146.42550	0.14643	219.95150	0.21995	146.425	15.74	0.24	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	809.95270	0.80995	648.14600	0.64815	809.953	15.81	0.75	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	155.75270	0.15575	231.94600	0.23195	155.753	15.81	0.25	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	789.64770	0.78965	630.51820	0.63052	789.648	15.88	0.74	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	769.70820	0.76971	613.26480	0.61326	769.708	15.95	0.73	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	193.09880	0.19310	279.13610	0.27914	193.099	16.07	0.28	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	724.62250	0.72462	574.45460	0.57445	724.623	16.11	0.71	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	712.11090	0.71211	563.73420	0.56373	712.111	16.16	0.70	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	207.91090	0.20791	297.53420	0.29753	207.911	16.16	0.30	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	687.58150	0.68758	542.78360	0.54278	687.581	16.25	0.69	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	652.01990	0.65202	512.55980	0.51256	652.020	16.39	0.66	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	247.81990	0.24782	346.35980	0.34636	247.820	16.39	0.34	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	640.49350	0.64049	502.80540	0.50281	640.493	16.44	0.66	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	601.43000	0.60143	469.88620	0.46989	601.430	16.60	0.63	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	596.01000	0.59601	465.33860	0.46534	596.010	16.62	0.63	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	301.09270	0.30109	410.15480	0.41015	301.093	16.67	0.38	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	305.79530	0.30580	415.72080	0.41572	305.795	16.69	0.38	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	310.53520	0.31054	421.32170	0.42132	310.535	16.71	0.39	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	315.31730	0.31532	426.96230	0.42696	315.317	16.74	0.39	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	564.33650	0.56434	439.09150	0.43909	564.337	16.76	0.60	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	329.89580	0.32990	0.00000	0.00000	329.896	16.81	0.40	55,892,302.50	10,000	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	534.08440	0.53408	415.43910	0.41544	534.084	16.90	0.58	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	349.88440	0.34988	469.23910	0.46924	349.884	16.90	0.42	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	482.22290	0.48222	375.37710	0.37538	482.223	17.15	0.54	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	447.54330	0.44754	348.76040	0.34876	447.543	17.35	0.51	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	453.34330	0.45334	592.56040	0.59256	453.343	17.35	0.49	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	412.90980	0.41291	321.17740	0.32118	412.910	17.63	0.48	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	515.03380	0.51503	662.05880	0.66206	515.034	17.66	0.52	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	586.74910	0.58675	741.78410	0.74178	586.749	18.00	0.56	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	345.46880	0.34547	267.94260	0.26794	345.469	18.25	0.42	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	333.42950	0.33343	258.50570	0.25851	333.429	18.38	0.41	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	321.84090	0.32184	249.43840	0.24944	321.841	18.50	0.40	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	316.20750	0.31621	245.03780	0.24504	316.208	18.57	0.39	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	297.32410	0.29732	230.40690	0.23041	297.324	18.79	0.37	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	289.61270	0.28961	224.54090	0.22454	289.613	18.88	0.36	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	265.45770	0.26546	206.22800	0.20623	265.458	19.19	0.34	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	861.25770	0.86126	1,040.02800	1.04003	861.258	19.19	0.66	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	224.06120	0.22406	174.70740	0.17471	224.061	19.84	0.29	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	215.01680	0.21502	167.76780	0.16777	215.017	20.00	0.28	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	199.81580	0.19982	156.12080	0.15612	199.816	20.30	0.26	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	180.08850	0.18009	141.03200	0.14103	180.088	20.73	0.24	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	15.00	Call	175.88150	0.17588	137.81590	0.13782	175.882	20.83	0.23	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	139.88050	0.13988	109.73790	0.10974	139.880	21.83	0.19	0.00	0	3,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	97.49020	0.09749	77.54050	0.07754	97.490	23.41	0.13	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.92850	13.92850	13.69010	13.69010		17.29	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	2.45290	0.00245	3.09850	0.00310	2.453	20.45	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	4.18370	0.00418	5.52270	0.00552	4.184	19.35	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	399.12330	0.39912	314.53920	0.31454	399.123	18.06	0.45	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	61.70300	0.06170	55.19300	0.05519	61.703	31.90	0.07	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.98540	13.98540	13.74620	13.74620		17.54	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			14.02030	14.02030	13.78040	13.78040		17.46	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	18.74740	0.01875	27.09120	0.02709	18.747	16.43	0.03	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,185.79800	1.18580	996.32810	0.99633	1,185.798	15.52	0.82	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,079.56780	1.07957	898.85990	0.89886	1,079.568	15.59	0.78	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	426.74970	0.42675	351.69510	0.35170	426.750	18.80	0.41	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			14.06020	14.06020	13.81950	13.81950		17.53	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	17.49490	0.01749	24.56510	0.02457	17.495	16.75	0.03	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	285.43430	0.28543	240.87510	0.24088	285.434	21.20	0.27	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.07760	14.07760	13.83660	13.83660		17.62	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	691.03590	0.69104	579.52270	0.57952	691.036	17.16	0.56	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.09260	14.09260	13.85120	13.85120		17.58	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	28.37520	0.02838	38.33570	0.03834	28.375	16.43	0.04	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	422.89950	0.42290	357.95300	0.35795	422.899	19.55	0.37	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			14.13000	14.13000	13.88790	13.88790		17.60	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.13750	14.13750	13.89520	13.89520		17.61	0.00	123,321,412.50	8,723	58,643.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	12.57560	0.01258	16.26170	0.01626	12.576	17.74	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	23.83260	0.02383	32.32320	0.03232	23.833	16.73	0.04	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	25.62920	0.02563	34.59440	0.03459	25.629	16.66	0.04	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	34.08840	0.03409	45.19600	0.04520	34.088	16.38	0.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	35.55210	0.03555	47.01710	0.04702	35.552	16.34	0.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	39.73460	0.03973	52.20280	0.05220	39.735	16.23	0.06	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	41.98570	0.04199	54.98460	0.05498	41.986	16.17	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	44.95770	0.04496	58.64700	0.05865	44.958	16.11	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	52.16070	0.05216	67.48680	0.06749	52.161	15.95	0.07	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	63.62040	0.06362	81.45730	0.08146	63.620	15.74	0.09	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,679.66350	1.67966	1,463.68060	1.46368	1,679.664	15.34	0.88	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	116.38390	0.11638	159.06760	0.15907	116.384	15.08	0.15	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,465.26130	1.46526	1,268.88480	1.26888	1,465.261	15.11	0.84	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	161.29040	0.16129	214.21660	0.21422	161.290	15.25	0.19	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,167.20670	1.16721	990.22410	0.99022	1,167.207	15.48	0.76	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	248.56720	0.24857	321.15490	0.32115	248.567	15.54	0.26	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	947.35090	0.94735	808.76730	0.80877	947.351	15.98	0.67	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	398.18240	0.39818	507.31530	0.50732	398.182	16.20	0.35	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	842.08330	0.84208	717.43750	0.71744	842.083	16.55	0.62	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	762.00700	0.76201	648.47650	0.64848	762.007	17.04	0.57	0.00	0	788.00

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	14.21	Call	657.54380	0.65754	559.21780	0.55922	657.544	17.77	0.51	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	622.93110	0.62293	530.06970	0.53007	622.931	18.03	0.49	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	563.05150	0.56305	479.84680	0.47985	563.052	18.52	0.45	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	537.18540	0.53719	458.22820	0.45823	537.185	18.76	0.43	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	494.80540	0.49481	422.80220	0.42280	494.805	19.18	0.40	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	430.44630	0.43045	369.29580	0.36930	430.446	19.90	0.35	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	383.88130	0.38388	330.76790	0.33077	383.881	20.52	0.32	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	308.52950	0.30853	266.77410	0.26677	308.530	21.72	0.26	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	225.50650	0.22551	198.14230	0.19814	225.507	23.50	0.19	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	66.00760	0.06601	53.38680	0.05339	66.008	30.63	0.06	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.14250	14.14250	13.90010	13.90010		17.62	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	277.04610	0.27705	359.91530	0.35992	277.046	15.62	0.28	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	532.58660	0.53259	455.45830	0.45546	532.587	18.87	0.42	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.16710	14.16710	13.67100	13.67100		17.68	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	419.35880	0.41936	0.00000	0.00000	419.359	16.22	0.36	96,172,575.81	19,744	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	469.54840	0.46955	0.00000	0.00000	469.548	19.66	0.37	109,988,080.47	19,744	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.17490	14.17490	13.93220	13.93220		17.66	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	38.41880	0.03842	50.22280	0.05022	38.419	16.30	0.05	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	425.00040	0.42500	368.55390	0.36855	425.000	20.33	0.33	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			14.24700	14.24700	14.00240	14.00240		17.74	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	45.92110	0.04592	59.03110	0.05903	45.921	16.16	0.06	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	422.36820	0.42237	369.19090	0.36919	422.368	21.11	0.31	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			14.32680	14.32680	14.08010	14.08010		17.80	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	53.28640	0.05329	67.99200	0.06799	53.286	15.98	0.06	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	419.91610	0.41992	371.42340	0.37142	419.916	21.88	0.29	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			14.35250	14.35250	14.10520	14.10520		17.86	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	88.62660	0.08863	109.65090	0.10965	88.627	15.55	0.10	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	559.05920	0.55906	492.30020	0.49230	559.059	20.34	0.36	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.36030	14.36030	14.11270	14.11270		17.86	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.37050	14.37050	14.12280	14.12280		17.85	0.00	42,249,270.00	2,940	23,228.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	86.63690	0.08664	107.19140	0.10719	86.637	15.56	0.09	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	193.40460	0.19340	245.75520	0.24576	193.405	14.95	0.18	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	218.10430	0.21810	274.32430	0.27432	218.104	15.07	0.20	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	279.87610	0.27988	344.85810	0.34486	279.876	15.35	0.24	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	390.58310	0.39058	475.41630	0.47542	390.583	15.78	0.30	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	698.67900	0.69868	611.75850	0.61176	698.679	19.15	0.44	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	442.00610	0.44201	392.05540	0.39206	442.006	21.94	0.29	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	369.71490	0.36971	331.34070	0.33134	369.715	23.12	0.24	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	357.15050	0.35715	322.63210	0.32263	357.151	23.37	0.23	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	344.33700	0.34434	319.67240	0.31967	344.337	23.63	0.23	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	313.12900	0.31313	308.19590	0.30820	313.129	27.49	0.19	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.40930	14.40930	14.16080	14.16080		17.94	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	60.25020	0.06025	76.67110	0.07667	60.250	15.82	0.07	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	422.15950	0.42216	378.63200	0.37863	422.159	22.63	0.27	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			14.48630	14.48630		14.23590	14.23590	18.16	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	65.95660	0.06596	85.01820	0.08502	65.957	15.69	0.07	0.00	0	250.00		
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	424.45130	0.42445	387.67970	0.38768	424.451	23.46	0.25	0.00	0	250.00		
\$ / R			On 11/08/2016	Any day expiry	14.52620	14.52620	14.27480	14.27480		18.15	0.00	0.00	0	0.00		
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	182.36360	0.18236	218.94070	0.21894	182.364	15.22	0.16	0.00	0	2,000.00		
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	713.36230	0.71336	637.40500	0.63740	713.362	20.26	0.40	0.00	0	2,000.00		
\$ / R			On 26/08/2016	Any day expiry	14.56610	14.56610	14.31370	14.31370		18.25	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	71.51580	0.07152	92.61010	0.09261	71.516	15.57	0.07	0.00	0	250.00		
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	443.98880	0.44399	429.55840	0.42956	443.989	24.73	0.24	0.00	0	250.00		
\$ / R			On 06/09/2016	Any day expiry	14.59530	14.59530	14.34220	14.34220		18.33	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 06/09/2016	Any day expiry	424.20170	0.42420	512.33470	0.51233	424.202	15.76	0.28	0.00	0	10,000.00		
\$ / R	17.74	Call	On 06/09/2016	Any day expiry	460.82170	0.46082	445.99290	0.44599	460.822	24.71	0.25	0.00	0	10,000.00		
\$ / R	17.80	Call	On 06/09/2016	Any day expiry	459.28000	0.45928	445.13840	0.44514	459.280	24.91	0.24	0.00	0	10,000.00		
\$ / R			On 08/09/2016	Any day expiry	14.60060	14.60060	14.34740	14.34740		18.33	0.00	0.00	0	0.00		
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	551.52530	0.55153	657.93200	0.65793	551.525	16.27	0.33	0.00	0	50,000.00		
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	493.00570	0.49301	458.45440	0.45845	493.006	23.53	0.27	0.00	0	50,000.00		
\$ / R			On 15/09/2016	Any day expiry	14.61920	14.61920	14.36550	14.36550		18.32	0.00	0.00	0	259.00		
\$ / R			On 19/09/2016	Foreign Exchange Future	14.62990	14.62990	14.37590	14.37590		18.31	0.00	0.00	0	1,125.00		
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	487.44680	0.48745	470.81770	0.47082	487.447	24.50	0.26	0.00	0	10,000.00		
\$ / R			On 28/09/2016	Any day expiry	14.65310	14.65310	14.39810	14.39810		18.44	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	76.64690	0.07665	100.20740	0.10021	76.647	15.43	0.07	0.00	0	250.00		
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	484.46380	0.48446	472.84220	0.47284	484.464	26.07	0.24	0.00	0	250.00		
\$ / R			On 26/10/2016	Any day expiry	14.71840	14.71840	14.46470	14.46470		18.60	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	81.69820	0.08170	105.92630	0.10593	81.698	15.35	0.07	0.00	0	250.00		
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	520.79280	0.52079	510.72570	0.51073	520.793	27.35	0.24	0.00	0	250.00		
\$ / R			On 28/11/2016	Any day expiry	14.79540	14.79540	14.54310	14.54310		18.82	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	86.92170	0.08692	110.37070	0.11037	86.922	15.24	0.07	0.00	0	250.00		
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	538.56070	0.53856	479.41360	0.47941	538.561	28.25	0.23	0.00	0	250.00		
\$ / R			On 14/12/2016	Any day expiry	14.83270	14.83270	14.58110	14.58110		18.92	0.00	0.00	0	251.00		
\$ / R			On 19/12/2016	Foreign Exchange Future	14.84440	14.84440	14.59300	14.59300		18.92	0.00	44,533.20	3	3.00		
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	93.02140	0.09302	116.89860	0.11690	93.021	15.30	0.08	0.00	0	250.00		
\$ / R	19.81	Call	On 19/12/2016	Foreign Exchange Future	496.10610	0.49611	439.12030	0.43912	496.106	27.70	0.22	0.00	0	250.00		
\$ / R			On 13/03/2017	Foreign Exchange Future	15.04030	15.04030	14.79250	14.79250		19.27	0.00	0.00	0	0.00		
\$ / R MAXI			On 11/12/2015	Foreign Exchange Future	13.90420	13.90420	13.66620	13.66620		17.32	0.00	1,946,588.00	140	727.00		
\$ / R MAXI			On 14/03/2016	Foreign Exchange Future	14.13750	14.13750	13.89520	13.89520		17.61	0.00	282,750.00	20	216.00		
\$ / R MAXI			On 13/06/2016	Foreign Exchange Future	14.37050	14.37050	14.12280	14.12280		17.85	0.00	71,852.50	5	82.00		
\$ / R MAXI			On 19/09/2016	Foreign Exchange Future	14.62990	14.62990	14.37590	14.37590		18.31	0.00	0.00	0	0.00		
£ / R			On 11/12/2015	Foreign Exchange Future	21.33810	21.33810	21.16720	21.16720		16.24	0.00	56,140,541.10	2,631	30,967.00		
£ / R	17.87	Put	On 11/12/2015	Foreign Exchange Future	13.05440	0.01305	16.35500	0.01636	13.054	18.60	0.02	0.00	0	830.00		
£ / R	19.40	Call	On 11/12/2015	Foreign Exchange Future	1,995.23190	1.99523	1,849.17410	1.84917	1,995.232	14.97	0.92	0.00	0	700.00		
£ / R	20.00	Call	On 11/12/2015	Foreign Exchange Future	1,481.88170	1.48188	1,354.13910	1.35414	1,481.882	15.16	0.83	0.00	0	500.00		
£ / R	20.12	Put	On 11/12/2015	Foreign Exchange Future	169.06850	0.16907	216.77460	0.21677	169.068	15.20	0.19	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	194.95800	0.19496	249.03200	0.24903	194.958	15.23	0.22	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,229.53270	1.22953	1,118.18170	1.11818	1,229.533	15.28	0.76	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	365.98840	0.36599	443.32390	0.44332	365.988	15.67	0.34	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	942.13170	0.94213	849.40040	0.84940	942.132	15.69	0.66	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	390.44130	0.39044	470.26970	0.47027	390.441	15.73	0.35	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	572.54000	0.57254	669.76490	0.66976	572.540	16.10	0.45	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	582.29350	0.58229	525.36910	0.52537	582.293	16.50	0.48	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	473.83730	0.47384	427.49680	0.42750	473.837	17.08	0.41	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.68880	21.68880	21.51390	21.51390		16.13	0.00	44,028,264.00	2,030	3,278.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.04120	22.04120	21.86090	21.86090		16.44	0.00	0.00	0	200.00
£ / R	On 08/09/2016	Any day expiry			21.98880	21.98880	21.98880	21.98880		17.74	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,045.97630	1.04598	1,047.91740	1.04792	1,045.976	16.63	0.38	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	716.20780	0.71621	718.48980	0.71849	716.208	22.59	0.27	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.43720	22.43720	22.24730	22.24730		16.72	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11604	0.11604	0.11358	0.11358		20.48	0.00	0.00	0	8,183.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11827	0.11827	0.11578	0.11578		17.67	0.00	0.00	0	106.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12051	0.12051	0.11797	0.11797		17.05	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry			15.37050	15.37050	15.19280	15.19280		16.63	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	570.31060	0.57031	447.54140	0.44754	570.311	15.80	0.74	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	119.81060	0.11981	174.74140	0.17474	119.811	15.80	0.26	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.50530	15.50530	15.32600	15.32600		16.77	0.00	74,192,860.50	4,785	79,136.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	8.50160	0.00850	10.25490	0.01025	8.502	17.85	0.02	57,733.78	237	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	28.47680	0.02848	38.51500	0.03852	28.477	15.63	0.06	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	30.70770	0.03071	42.93400	0.04293	30.708	15.49	0.06	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	39.83740	0.03984	56.38850	0.05639	39.837	15.37	0.08	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	70.97460	0.07097	95.09360	0.09509	70.975	15.44	0.12	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	261.29300	0.26129	326.69300	0.32669	261.293	16.02	0.33	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	383.06440	0.38306	316.13780	0.31614	383.064	17.42	0.43	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	206.45920	0.20646	170.93630	0.17094	206.459	19.13	0.26	1,827,511.68	432	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.64440	15.64440	15.46350	15.46350		16.79	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,033.01660	1.03302	904.34100	0.90434	1,033.017	15.36	0.73	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	988.28800	0.98829	863.16830	0.86317	988.288	15.48	0.72	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.79730	15.79730	15.61400	15.61400		16.81	0.00	8,720,109.60	552	28,382.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	27.60290	0.02760	34.25650	0.03426	27.603	16.07	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	33.92120	0.03392	41.50730	0.04151	33.921	15.91	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	78.40470	0.07840	91.38100	0.09138	78.405	15.23	0.10	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	97.34510	0.09735	112.30630	0.11231	97.345	15.04	0.12	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	203.49320	0.20349	237.65740	0.23766	203.493	15.04	0.21	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,187.15190	1.18715	1,053.74490	1.05374	1,187.152	15.17	0.73	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	309.64750	0.30965	365.56530	0.36557	309.648	15.20	0.28	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	1,091.16430	1.09116	970.22260	0.97022	1,091.164	15.32	0.70	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	491.91760	0.49192	568.74950	0.56875	491.918	15.95	0.38	0.00	0	25,000.00

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	15.95	Call	674.18610		0.67419		593.52890	0.59353	674.186	17.12	0.49	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	607.34210		0.60734		534.59320	0.53459	607.342	17.53	0.45	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	562.17580		0.56218		494.95210	0.49495	562.176	17.84	0.42	0.00	0	34,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.09420		16.09420		15.90590	15.90590		17.04	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	162.59010		0.16259		179.34150	0.17934	162.590	14.86	0.15	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	980.71910		0.98072		884.64400	0.88464	980.719	16.76	0.55	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.43190		16.43190		16.23750	16.23750		17.30	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.70210		16.70210		16.51000	16.51000		17.95	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			464.51700		464.51700		465.20900	465.20900			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			472.29200		472.29200		473.00000	473.00000			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			546.09200		546.09200		547.50200	547.50200			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			555.23300		555.23300		556.67200	556.67200			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			499.12400		499.12400		500.16400	500.16400			0.00	0.00	0	453.00
ALBI	On 04/02/2016	Index Future			507.47900		507.47900		508.54000	508.54000			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			516.48000		516.48000		517.56500	517.56500			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.77890		9.77890		9.71460	9.71460		12.19	0.00	977,890.00	100	9,812.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	53.70090		0.05370		67.48490	0.06748	53.701	11.94	0.18	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	320.06050		0.32006		281.97420	0.28197	320.060	12.11	0.64	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	101.85610		0.10186		89.49730	0.08950	101.856	13.94	0.27	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.89690		9.89690		9.83210	9.83210		13.41	0.00	8,630,096.80	872	3,947.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.01940		10.01940		9.95260	9.95260		14.26	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.16070		10.16070		10.09210	10.09210		14.87	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.46290		10.46290		10.31030	10.31030		15.27	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.63480		10.63480		10.47980	10.47980		15.42	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.32130		14.32130		14.08940	14.08940		17.51	0.00	229,140.80	16	7,349.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.61900		14.61900		14.38200	14.38200		17.52	0.00	0.00	0	1,625.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.14820		2.14820		2.11670	2.11670		16.48	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.16650		2.16650		2.13370	2.13370		16.64	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.08000		2.08000		2.05570	2.05570		21.22	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.12050		2.12050		2.09540	2.09540		18.12	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.91431	81.11355		9.89201	81.27013				0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	10.00485	82.47101		9.98163	82.63153				0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.08449	80.14379		10.06034	80.30843				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	495.76400	495.76400		496.80300	496.80300				0.00	0.00	0	449.00
GOVI	On 04/02/2016	GOVI	504.06300	504.06300		505.12400	505.12400				0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	513.00400	513.00400		514.08800	514.08800				0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.07998	122.07998		122.07366	122.07366				0.00	0.00	0	544.00
I2025	On 04/02/2016	Bond Future	122.90982	122.90982		122.90509	122.90509				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	102.59048	102.59048		102.73648	102.73648				0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future	104.31581	104.31581		104.46558	104.46558				0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.18487	105.18487		105.33889	105.33889				0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	125.56085	125.56085		125.55232	125.55232				0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future	126.29631	126.29631		126.28929	126.28929				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	124.93143	124.93143		124.92250	124.92250				0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future	127.03259	127.03259		127.02526	127.02526				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future	132.97242	132.97242		132.96264	132.96264				0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future	133.67269	133.67269		133.66444	133.66444				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

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
IGOV	On 05/11/2015	Index Future			230.99400		230.99400		230.98400	230.98400			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future			234.88000		234.88000		234.87100	234.87100			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future			239.06500		239.06500		239.05800	239.05800			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future			626.69400		626.69400		626.42500	626.42500			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future			637.39200		637.39200		637.12000	637.12000			0.00	0.00	0	160.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future			6.38000		93.62000		6.44000	93.56000			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		6.62000	93.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.56000		93.44000		6.66000	93.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.67000		93.33000		6.78000	93.22000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.77000		93.23000		6.81000	93.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.00000		93.00000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.19000		92.81000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.42000		92.58000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.56000		92.44000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.70000		92.30000		7.86000	92.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.83000		92.17000		7.90000	92.10000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12970		0.12970		0.12740	0.12740			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12930		0.12930		0.12620	0.12620			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.12930		0.12930		0.12720	0.12720			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06720		0.06720		0.06580	0.06580			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06370		0.06370		0.06250	0.06250			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06110		0.06110		0.05980	0.05980			0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry			8.60730		8.60730		8.50860	8.50860		17.73	0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.48	Call	131.25180		0.13125		60.79680	0.06080	131.252	21.22	0.91	0.00	0	8,000.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.60	Call	35.63350		0.03563		17.35220	0.01735	35.633	17.73	0.54	0.00	0	8,000.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.63	Put	45.96550		0.04597		133.98110	0.13398	45.966	18.56	0.61	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.67640		8.67640		8.57880	8.57880		11.39	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.76800		8.76800		8.66890	8.66890		13.56	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			8.86300		8.86300		8.76250	8.76250		14.24	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11510		1.11510		1.12150	1.12150			0.00	3,020,805.90	2,709	95.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11740		1.11740		1.12370	1.12370			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.11990		1.11990		1.12630	1.12630			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.41181		118.94274		8.37327	119.24551		9.55	0.00	18,792,952.92	158	32,884.00
R186	On 05/11/2015	Bond Future	7.73	Call	141.42000		0.14142		175.54000	0.17554	141.420	9.28	0.08	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	155.24000		0.15524		191.89000	0.19189	155.240	9.29	0.09	0.00	0	1,200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future	7.86	Call	252.88000		0.25288		305.80000	0.30580	252.880	9.33	0.13	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	440.91000		0.44091		519.88000	0.51988	440.910	9.38	0.21	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,441.16000		2.44116	2,267.39000	2.26739	2,441.160		9.45	0.64	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,288.40000		2.28840	2,121.95000	2.12195	2,288.400		9.46	0.62	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,336.52000		1.33652	1,497.34000	1.49734	1,336.520		9.50	0.46	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,822.63000		1.82263	1,680.68000	1.68068	1,822.630		9.50	0.54	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,722.37000		1.72237	1,907.07000	1.90707	1,722.370		9.53	0.54	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,423.41000		1.42341	1,305.34000	1.30534	1,423.410		9.53	0.46	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,248.36000		1.24836	1,141.72000	1.14172	1,248.360		9.55	0.42	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,937.12000		1.93712	2,133.25000	2.13325	1,937.120		9.55	0.58	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,092.02000		1.09202	996.30000	0.99630	1,092.020		9.59	0.39	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	610.26000		0.61026	551.83000	0.55183	610.260		9.73	0.25	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	443.66000		0.44366	399.64000	0.39964	443.660		9.80	0.19	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	265.77000		0.26577	238.22000	0.23822	265.770		9.91	0.13	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.47151	115.63547		8.43126	115.94514			9.50	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,717.94000		1.71794	1,617.05000	1.61705	1,717.940		9.50	0.36	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.51896	117.68783		8.47691	118.00489			9.38	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.56556	114.52742		8.52199	114.84924			9.50	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			293.26351	293.26351		293.24892	293.24892				0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			291.83471	291.83471		291.82367	291.82367				0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future			238.54107	238.54107		238.52659	238.52659				0.00	0.00	0	53,286.00
R202	On 04/02/2016	Bond Future			239.17416	239.17416		239.16266	239.16266				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			8.27291	98.67707		8.22951	98.90774			7.56	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future			8.34655	100.32851		8.30077	100.56454			6.88	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.39827	98.17993		8.35000	98.42170			7.18	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			7.25912	102.93725		7.21426	103.01445			2.07	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.34510	104.65999		7.29160	104.74004			1.25	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.37166	102.34730		7.30641	102.43041			1.54	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			8.80610	95.72939		8.78287	95.90748				0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.86692	93.32496		8.84274	93.50748				0.00	0.00	0	400.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.88561		95.47625		8.87252	95.58377			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future			8.94574		97.07406		8.93206	97.18486			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			8.99633		94.63937		8.98204	94.75364			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			9.01945		97.45920		8.99614	97.66992			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future			9.07737		94.83334		9.05321	95.04904			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			9.12761		96.51707		9.10257	96.73820			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			7.64096		104.06873		7.59187	104.20344		3.42	0.00	15,610,309.50	150	24,021.00
R204	On 04/02/2016	Bond Future			7.72441		101.77390		7.66987	101.91246		2.79	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.77999		103.58004		7.71894	103.72269		3.01	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			9.04268		99.43143		9.02433	99.61327			0.00	0.00	0	17,486.00
R2044	On 04/02/2016	Bond Future			9.09707		96.71333		9.07805	96.89966			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.14415		98.43054		9.12444	98.62177			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			9.02823		98.78920		9.00485	99.02756			0.00	0.00	0	48,482.00
R2048	On 04/02/2016	Bond Future			9.08405		100.44249		9.05985	100.68636			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.12715		97.78912		9.10214	98.03891			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/11/2015	Bond Future			7.92298		99.95325		7.88458	100.08589		4.60	0.00	999,532.50	10	43,931.00
R207	On 05/11/2015	Bond Future	7.43	Call	108.01000		0.10801		131.84000	0.13184	108.010	4.48	0.14	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	146.81000		0.14681		176.59000	0.17659	146.810	4.49	0.18	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.00529		97.98450		7.96357	98.12091		4.12	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	187.60000		0.18760		211.90000	0.21190	187.600	3.93	0.15	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	343.29000		0.34329		381.07000	0.38107	343.290	3.98	0.25	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.07090		99.72368		8.02541	99.86407		4.25	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	654.19000		0.65419		702.54000	0.70254	654.190	4.11	0.32	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.13724		97.89422		8.08818	98.03635		4.12	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

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 05/11/2015	Bond Future			8.06386		95.09330		8.02546	95.25294		5.91	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	208.97000		0.20897		186.08000	0.18608	208.970	6.01	0.19	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.13798		96.68474		8.09696	96.84852		5.27	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.19490		94.99882		8.15098	95.16702		5.54	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.94731		75.60248		8.92388	75.77818		15.19	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	429.24000		0.42924		478.62000	0.47862	429.240	14.93	0.20	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,397.68000		1.39768		1,337.86000	1.33786	1,397.680	15.19	0.45	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	726.28000		0.72628		693.35000	0.69335	726.280	15.46	0.28	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.00085		76.86770		8.97661	77.04756		14.82	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,284.60000		1.28460		1,243.69000	1.24369	1,284.600	15.10	0.28	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.04587		75.08226		9.02081	75.26647		15.16	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			178.67630		178.67630		178.66662	178.66662			0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future			181.68117		181.68117		181.67382	181.67382			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			135.84800		135.84800		135.84912	135.84912			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.43460		136.43460		136.43755	136.43755			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			141.09645		141.09645		141.04876	141.04876			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			141.60557		141.60557		141.55896	141.55896			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.84138		86.06934		8.81311	86.27852		13.05	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.90321		87.50976		8.87387	87.72380		12.58	0.00	0.00	0	450.00
R213	On 05/05/2016	Bond Future			8.95030		85.51402		8.91990	85.73314		12.95	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

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 05/11/2015	Bond Future	8.98267		76.61103		8.95926	76.79657		15.89	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future	9.03722		77.89321		9.01302	78.08297		15.54	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	9.07913		75.98028		9.05414	76.17463		15.89	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future	24,373.61000	24,373.61000		24,033.92000	24,033.92000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.76220		9.76220		9.66150	9.66150		14.71	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.48680		4.48680		4.44490	4.44490		15.83	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.43560		4.43560		4.39800	4.39800		17.16	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.33410		1.33410		1.31630	1.31630			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.30660		1.30660		1.28910	1.28910			0.00	0.00	0	0.00
Total for Derivatives :												1,688,564,913.07	153,974	3,884,061.00
Grand Total:												1,688,564,913.07	153,974	3,884,061.00