



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: 02/09/2015

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 03/09/2015	Any day expiry	13.48910	13.48910		13.38220	13.38220		18.35	0.00	0.00	0	0.00
\$ / R	On 03/09/2015	Any day expiry	13.02	Call	469.33160	0.46933	367.14490	0.36714	469.332	25.65	1.00	0	3,000.00
\$ / R	On 03/09/2015	Any day expiry	13.03	Call	459.36320	0.45936	357.59060	0.35759	459.363	25.50	1.00	0	3,000.00
\$ / R	On 08/09/2015	Any day expiry			13.49560	13.49560	13.38990	13.38990		17.50	0.00	0	0.00
\$ / R	On 08/09/2015	Any day expiry	12.95	Put	8.14370	0.00814	16.89350	0.01689	8.144	20.23	0.05	0	3,000.00
\$ / R	On 08/09/2015	Any day expiry	13.18	Call	344.56440	0.34456	263.81930	0.26382	344.564	19.09	0.84	0	1,000.00
\$ / R	On 10/09/2015	Any day expiry			13.49790	13.49790	13.39380	13.39380		18.04	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			13.50260	13.50260	13.40300	13.40300		17.62	0.00	34,797	542,270.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.01160	0.00001	0.00170	0.00000	0.012	35.42	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,902.61150	2.90261	2,803.00290	2.80300	2,902.612	34.89	1.00	0	2,900.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.02060	0.00002	0.02710	0.00003	0.021	31.12	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	2,502.62200	2.50262	2,403.02900	2.40303	2,502.622	31.00	1.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.02200	0.00002	0.02900	0.00003	0.022	31.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	2,332.63930	2.33264	2,233.05290	2.23305	2,332.639	29.90	1.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.04350	0.00004	0.05880	0.00006	0.043	29.71	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.04990	0.00005	0.06770	0.00007	0.050	29.46	0.00	0	48,000.00

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 14/09/2015	Foreign Exchange Future	11.29	Put	0.05920	0.00006			0.08090	0.00008	0.059	29.14	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.12230	0.00012			0.17110	0.00017	0.122	27.79	0.00	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	0.14060	0.00014			0.19750	0.00020	0.141	27.53	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,902.77330	1.90277		1,803.24510	1.80325	1,902.773		27.15	1.00	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	0.17330	0.00017			0.24510	0.00025	0.173	27.15	0.00	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	0.18590	0.00019			0.26340	0.00026	0.186	27.02	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	0.29360	0.00029			0.42130	0.00042	0.294	26.19	0.00	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	0.71430	0.00071			1.04750	0.00105	0.714	24.58	0.00	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	1,503.31430	1.50331		1,404.04750	1.40405	1,503.314		24.58	1.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	1,423.55210	1.42355		1,324.33790	1.32434	1,423.552		24.07	1.00	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	1,403.62320	1.40362		1,304.39360	1.30439	1,403.623		23.94	0.99	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	1.02320	0.00102			1.39360	0.00139	1.023	23.94	0.01	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	1,373.74020	1.37374		1,274.48280	1.27448	1,373.740		23.75	0.99	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	1.35640	0.00136			1.72050	0.00172	1.356	23.08	0.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	1,303.95640	1.30396		1,204.72050	1.20472	1,303.956		23.08	0.99	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	1,274.04330	1.27404		1,174.83680	1.17484	1,274.043		22.75	0.99	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	1,064.89650	1.06490		966.00130	0.96600	1,064.896		20.47	0.99	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	2.52540	0.00253			3.31970	0.00332	2.525	20.04	0.01	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	1,005.25060	1.00525		906.49470	0.90649	1,005.251		19.82	0.98	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	995.31620	0.99532		896.58660	0.89659	995.316		19.71	0.98	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	955.59950	0.95560		856.98550	0.85699	955.599		19.28	0.98	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	906.00770	0.90601		807.56540	0.80757	906.008		18.73	0.98	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	836.70350	0.83670		738.56550	0.73857	836.704		17.97	0.98	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	757.73050	0.75773		660.06470	0.66006	757.731		17.11	0.97	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	708.53700	0.70854		613.05040	0.61305	708.537		16.56	0.96	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	650.01160	0.65001		557.90960	0.55791	650.012		16.04	0.95	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	612.44410	0.61244		522.07360	0.52207	612.444		16.14	0.94	0.00	0	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	593.88290	0.59388		504.47050	0.50447	593.883		16.18	0.94	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	521.40960	0.52141		436.45710	0.43646	521.410		16.38	0.90	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	469.27060	0.46927		388.30730	0.38831	469.271		16.53	0.87	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	460.79320	0.46079		380.54560	0.38055	460.793		16.55	0.86	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	435.75800	0.43576		357.73820	0.35774	435.758		16.63	0.85	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	320.71000	0.32071		255.33530	0.25534	320.710		17.00	0.74	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	68.11000	0.06811		102.33530	0.10234	68.110		17.00	0.27	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	299.95760	0.29996		237.32280	0.23732	299.958		17.07	0.71	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	44.05580	0.04406		34.19190	0.03419	44.056		20.38	0.17	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	17.93600	0.01794		13.35850	0.01336	17.936		21.79	0.08	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	10.79830	0.01080		8.16110	0.00816	10.798		22.25	0.05	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	6.89220	0.00689		5.30320	0.00530	6.892		22.65	0.03	0.00	0	22,320.00
\$ / R	On 16/09/2015	Any day expiry			13.50800	13.50800		13.45150	13.45150			17.86	0.00	0.00	0	0.00
\$ / R	On 16/09/2015	Any day expiry	13.45	Call	217.01370	0.21701		0.00000	0.00000	217.014		17.72	0.56	44,890,345.80	6,000	3,000.00
\$ / R	On 17/09/2015	Any day expiry			13.51070	13.51070		13.41030	13.41030			17.95	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	555.76660	0.55577		470.26470	0.47026	555.767		16.52	0.89	0.00	0	4,000.00
\$ / R	On 17/09/2015	Any day expiry	13.00	Call	538.54530	0.53855		454.21340	0.45421	538.545		16.58	0.88	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 23/09/2015	Any day expiry			13.52690	13.52690	13.42500	13.42500	18.05	0.00	0.00	0	0.00
\$ / R	13.93	Call	On 23/09/2015	Any day expiry	107.87790	0.10788		84.40840	0.08441	107.878	19.91	0.28	0.00	0	3,600.00
\$ / R	13.93	Put	On 23/09/2015	Any day expiry	510.97790	0.51098	589.40840	0.58941	510.978	19.91	0.72	0.00	0	0	3,600.00
\$ / R			On 25/09/2015	Any day expiry	13.53230	13.53230	13.42990	13.42990		18.10	0.00	0.00	0	0	0.00
\$ / R	13.09	Call	On 25/09/2015	Any day expiry	511.22010	0.51122	432.24540	0.43225	511.220	16.80	0.79	0.00	0	0	2,500.00
\$ / R			On 28/09/2015	Any day expiry	13.54030	13.54030	13.43720	13.43720		17.86	0.00	0.00	0	0	1,700.00
\$ / R	10.80	Put	On 28/09/2015	Any day expiry	0.04820	0.00005	0.06040	0.00006	0.048	24.30	0.00	0.00	0	0	300.00
\$ / R	11.15	Put	On 28/09/2015	Any day expiry	0.13630	0.00014	0.18560	0.00019	0.136	22.72	0.00	0.00	0	0	250.00
\$ / R	11.40	Put	On 28/09/2015	Any day expiry	0.30150	0.00030	0.41260	0.00041	0.301	21.68	0.00	0.00	0	0	1,000.00
\$ / R	13.27	Call	On 28/09/2015	Any day expiry	401.88520	0.40189	333.46790	0.33347	401.885	17.04	0.68	0.00	0	0	250.00
\$ / R	14.00	Call	On 28/09/2015	Any day expiry	119.01010	0.11901	94.08120	0.09408	119.010	20.01	0.27	0.00	0	0	1,000.00
\$ / R	16.80	Call	On 28/09/2015	Any day expiry	1.07450	0.00107	0.78040	0.00078	1.075	29.42	0.00	0.00	0	0	300.00
\$ / R			On 30/09/2015	Any day expiry	13.54570	13.54570	13.44210	13.44210		17.98	0.00	0.00	0	0	0.00
\$ / R			On 02/10/2015	Any day expiry	13.55110	13.55110	13.54420	13.54420		18.05	0.00	0.00	0	0	0.00
\$ / R	13.47	Call	On 02/10/2015	Any day expiry	317.67120	0.31767	0.00000	0.00000	317.671	17.81	0.56	3,032,191.52	402	0	201.00
\$ / R	13.47	Put	On 02/10/2015	Any day expiry	236.57120	0.23657	0.00000	0.00000	236.571	17.81	0.44	2,412,915.32	402	0	201.00
\$ / R			On 13/10/2015	Any day expiry	13.57850	13.57850	13.47350	13.47350		17.93	0.00	0.00	0	0	2,726.00
\$ / R			On 28/10/2015	Any day expiry	13.61470	13.61470	13.50940	13.50940		17.83	0.00	0.00	0	0	350.00
\$ / R	10.80	Put	On 28/10/2015	Any day expiry	1.11990	0.00112	1.20690	0.00121	1.120	21.94	0.00	0.00	0	0	300.00
\$ / R	11.15	Put	On 28/10/2015	Any day expiry	2.07080	0.00207	2.11400	0.00211	2.071	20.51	0.01	0.00	0	0	250.00
\$ / R	13.56	Call	On 28/10/2015	Any day expiry	404.19870	0.40420	348.21430	0.34821	404.199	17.72	0.54	0.00	0	0	250.00
\$ / R	16.98	Call	On 28/10/2015	Any day expiry	25.41580	0.02542	22.78260	0.02278	25.416	31.07	0.04	0.00	0	0	300.00
\$ / R			On 05/11/2015	Any day expiry	13.63400	13.63400	13.52860	13.52860		17.97	0.00	0.00	0	0	0.00
\$ / R	12.72	Call	On 05/11/2015	Any day expiry	980.31770	0.98032	887.32950	0.88733	980.318	15.82	0.86	0.00	0	0	300.00
\$ / R	13.00	Call	On 05/11/2015	Any day expiry	761.57240	0.76157	680.40520	0.68041	761.572	16.14	0.77	0.00	0	0	300.00
\$ / R			On 17/11/2015	Any day expiry	13.66350	13.66350	13.55770	13.55770		17.89	0.00	0.00	0	0	0.00
\$ / R	13.15	Call	On 17/11/2015	Any day expiry	710.35520	0.71036	634.21270	0.63421	710.355	16.50	0.71	0.00	0	0	12,500.00
\$ / R			On 18/11/2015	Any day expiry	13.66590	13.66590	13.56010	13.56010		17.91	0.00	0.00	0	0	0.00
\$ / R	13.17	Call	On 18/11/2015	Any day expiry	702.49570	0.70250	627.05600	0.62706	702.496	16.58	0.70	0.00	0	0	6,000.00
\$ / R			On 20/11/2015	Any day expiry	13.67080	13.67080	13.56490	13.56490		17.93	0.00	0.00	0	0	8,000.00
\$ / R	13.14	Put	On 20/11/2015	Any day expiry	198.95370	0.19895	228.10300	0.22810	198.954	16.52	0.29	0.00	0	0	8,000.00
\$ / R			On 24/11/2015	Any day expiry	13.68070	13.68070	13.68620	13.68620		18.03	0.00	0.00	0	0	0.00
\$ / R	13.68	Call	On 24/11/2015	Any day expiry	467.99970	0.46800	0.00000	0.00000	468.000	17.97	0.52	127,437,682.68	18,000	0	9,000.00
\$ / R			On 25/11/2015	Any day expiry	13.68310	13.68310	13.57700	13.57700		18.06	0.00	0.00	0	0	250.00
\$ / R	10.80	Put	On 25/11/2015	Any day expiry	3.30630	0.00331	3.41280	0.00341	3.306	20.59	0.01	0.00	0	0	300.00
\$ / R	11.15	Put	On 25/11/2015	Any day expiry	5.61760	0.00562	5.77280	0.00577	5.618	19.40	0.01	0.00	0	0	250.00
\$ / R	12.63	Put	On 25/11/2015	Any day expiry	73.05350	0.07305	83.96930	0.08397	73.054	15.71	0.14	0.00	0	0	5,000.00
\$ / R	12.85	Put	On 25/11/2015	Any day expiry	116.75550	0.11676	131.79490	0.13179	116.755	15.91	0.19	0.00	0	0	15,000.00
\$ / R	12.93	Put	On 25/11/2015	Any day expiry	136.47930	0.13648	156.62910	0.15663	136.479	15.99	0.22	0.00	0	0	201.00
\$ / R	13.03	Call	On 25/11/2015	Any day expiry	818.54720	0.81855	738.46080	0.73846	818.547	16.14	0.75	0.00	0	0	5,000.00
\$ / R	13.03	Put	On 25/11/2015	Any day expiry	165.44720	0.16545	191.46080	0.19146	165.447	16.14	0.25	0.00	0	0	5,000.00
\$ / R	13.24	Call	On 25/11/2015	Any day expiry	688.36890	0.68837	615.32010	0.61532	688.369	16.74	0.67	0.00	0	0	5,000.00
\$ / R	13.25	Call	On 25/11/2015	Any day expiry	682.62370	0.68262	609.91380	0.60991	682.624	16.77	0.67	0.00	0	0	15,000.00
\$ / R	13.25	Put	On 25/11/2015	Any day expiry	249.52370	0.24952	282.91380	0.28291	249.524	16.77	0.33	0.00	0	0	15,000.00

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\$ / R	On 25/11/2015	Any day expiry	13.33	Put	285.03380	0.28503	321.12200	0.32112	285.034	17.00	0.36	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	638.13380	0.63813	568.12200	0.56812	638.134	17.00	0.64	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	586.12060	0.58612	519.45470	0.51945	586.121	17.28	0.61	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	485.09750	0.48510	427.32200	0.42732	485.098	17.91	0.53	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	453.07520	0.45308	398.75430	0.39875	453.075	18.16	0.50	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	410.04730	0.41005	359.68400	0.35968	410.047	18.57	0.46	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	59.62010	0.05962	54.89660	0.05490	59.620	32.30	0.07	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.71520	13.71520	13.60880	13.60880		17.96	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.72270	13.72270	13.61620	13.61620		17.99	0.00	48,729,307.70	3,551	202,919.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,777.52610	2.77753	2,671.50170	2.67150	2,777.526	18.98	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	4.82610	0.00483	5.30170	0.00530	4.826	18.98	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,727.95650	2.72796	2,621.96100	2.62196	2,727.957	18.85	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,530.08250	2.53008	2,424.21740	2.42422	2,530.083	18.35	0.98	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,333.02330	2.33302	2,227.32580	2.22733	2,333.023	17.85	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	14.37390	0.01437	15.39650	0.01540	14.374	17.35	0.03	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	14.61230	0.01461	15.64740	0.01565	14.612	17.32	0.03	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	18.37300	0.01837	19.60930	0.01961	18.373	16.97	0.04	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	19.92830	0.01993	21.24810	0.02125	19.928	16.85	0.04	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	23.42660	0.02343	24.93470	0.02493	23.427	16.60	0.05	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	27.50840	0.02751	29.24040	0.02924	27.508	16.35	0.05	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,607.62760	1.60763	1,503.27840	1.50328	1,607.628	15.97	0.93	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	36.62420	0.03662	38.87270	0.03887	36.624	15.90	0.07	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,560.49820	1.56050	1,456.31630	1.45632	1,560.498	15.85	0.93	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,290.00580	1.29001	1,193.04660	1.19305	1,290.006	15.60	0.88	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	76.59270	0.07659	87.15920	0.08716	76.593	15.65	0.13	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,230.92730	1.23093	1,135.17230	1.13517	1,230.927	15.66	0.87	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,222.58920	1.22259	1,127.01300	1.12701	1,222.589	15.67	0.86	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,205.98950	1.20599	1,110.77790	1.11078	1,205.989	15.68	0.86	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	114.43030	0.11443	128.89620	0.12890	114.430	15.82	0.18	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,046.06450	1.04606	954.89960	0.95490	1,046.064	15.86	0.81	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	970.53240	0.97053	881.67800	0.88168	970.532	15.94	0.78	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	147.83240	0.14783	165.47800	0.16548	147.832	15.94	0.22	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	898.17340	0.89817	816.48050	0.81648	898.173	16.03	0.75	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	833.79260	0.83379	755.25850	0.75526	833.793	16.31	0.72	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	773.29820	0.77330	697.97170	0.69797	773.298	16.59	0.69	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	744.49370	0.74449	670.77940	0.67078	744.494	16.73	0.67	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	727.66900	0.72767	654.92270	0.65492	727.669	16.81	0.66	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	663.74020	0.66374	594.85160	0.59485	663.740	17.15	0.62	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	643.60490	0.64360	575.99400	0.57599	643.605	17.26	0.61	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	614.47680	0.61448	548.76620	0.54877	614.477	17.43	0.59	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	568.71320	0.56871	506.12780	0.50613	568.713	17.71	0.56	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	542.87120	0.54287	482.93760	0.48294	542.871	17.88	0.54	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	518.43030	0.51843	0.00000	0.00000	518.430	18.05	0.52	3,563,920.71	500	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	515.73030	0.51573	0.00000	0.00000	515.730	18.05	0.48	3,294,089.52	500	500.00

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	14.00	Call	420.85050	0.42085	371.64990	0.37165	420.851	18.95	0.44	0.00	0	16,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	338.75140	0.33875	297.31460	0.29731	338.751	19.92	0.37	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	322.41800	0.32242	282.69280	0.28269	322.418	20.14	0.35	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	315.70870	0.31571	276.69910	0.27670	315.709	20.24	0.34	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	294.64550	0.29465	257.81920	0.25782	294.645	20.57	0.32	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	235.05700	0.23506	204.70680	0.20471	235.057	21.67	0.26	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	216.42650	0.21643	188.14310	0.18814	216.427	22.10	0.24	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	212.40990	0.21241	184.50520	0.18451	212.410	22.20	0.24	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	132.85850	0.13286	114.59330	0.11459	132.859	24.69	0.15	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.74770	13.74770	13.64100	13.64100		18.02	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	4.31420	0.00431	4.71780	0.00472	4.314	18.92	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	7.13670	0.00714	8.24760	0.00825	7.137	17.87	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	409.00000	0.40900	362.64180	0.36264	409.000	19.27	0.41	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	95.62910	0.09563	79.50340	0.07950	95.629	33.19	0.09	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.80510	13.80510	13.69790	13.69790		18.08	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.84000	13.84000	13.73260	13.73260		18.13	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	34.10830	0.03411	37.51800	0.03752	34.108	16.19	0.05	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,083.63130	1.08363	996.99750	0.99700	1,083.631	15.95	0.76	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	988.99290	0.98899	908.93850	0.90894	988.993	16.09	0.72	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	438.77330	0.43877	394.75870	0.39476	438.773	19.92	0.38	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.87990	13.87990	13.77220	13.77220		18.19	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	30.91770	0.03092	33.86180	0.03386	30.918	16.55	0.05	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	310.92900	0.31093	279.12980	0.27913	310.929	22.26	0.27	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.89740	13.89740	13.78950	13.78950		18.14	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	673.80180	0.67380	615.09420	0.61509	673.802	18.23	0.52	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.91240	13.91240	13.80440	13.80440		18.11	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	47.39920	0.04740	51.60660	0.05161	47.399	16.33	0.07	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	438.40680	0.43841	397.64490	0.39764	438.407	20.62	0.35	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.95010	13.95010	13.84190	13.84190		18.21	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.95770	13.95770	13.84940	13.84940		18.19	0.00	1,395,770.00	100	24,223.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	20.10030	0.02010	21.71450	0.02171	20.100	17.38	0.03	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	38.74840	0.03875	42.52390	0.04252	38.748	16.60	0.05	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	41.49340	0.04149	45.46450	0.04546	41.493	16.54	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	54.24310	0.05424	59.08760	0.05909	54.243	16.30	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	56.42300	0.05642	61.41200	0.06141	56.423	16.26	0.07	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	62.61090	0.06261	68.00630	0.06801	62.611	16.17	0.08	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	65.91880	0.06592	71.52770	0.07153	65.919	16.12	0.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	70.26300	0.07026	76.15310	0.07615	70.263	16.06	0.09	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	80.69870	0.08070	87.24530	0.08725	80.699	15.93	0.10	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	97.04400	0.09704	104.59980	0.10460	97.044	15.75	0.12	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,544.41320	1.54441	1,451.79360	1.45179	1,544.413	15.40	0.84	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	181.79520	0.18180	200.03580	0.20004	181.795	15.62	0.20	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,355.56830	1.35557	1,266.33500	1.26633	1,355.568	15.69	0.79	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	242.04000	0.24204	263.20310	0.26320	242.040	15.86	0.24	0.00	0	38,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	352.51250	0.35251	384.95470	0.38495	352.513	16.23	0.31	0.00	0	10,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	904.95820	0.90496	835.79210	0.83579	904.958	17.06	0.62	0.00	0	12,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	814.28580	0.81429	749.67750	0.74968	814.286	17.65	0.57	0.00	0	10,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	745.30210	0.74530	683.75330	0.68375	745.302	18.17	0.53	0.00	0	788.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	652.60420	0.65260	596.98230	0.59698	652.604	18.87	0.48	0.00	0	10,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	621.93610	0.62194	568.41470	0.56841	621.936	19.13	0.46	0.00	0	43,156.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	545.46180	0.54546	497.36730	0.49737	545.462	19.85	0.41	0.00	0	1,204.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	507.17240	0.50717	461.86150	0.46186	507.172	20.26	0.38	0.00	0	31,070.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	405.43490	0.40543	368.11350	0.36811	405.435	21.59	0.31	0.00	0	38,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	333.26050	0.33326	301.58130	0.30158	333.261	22.72	0.26	0.00	0	1,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	253.06220	0.25306	228.77170	0.22877	253.062	24.48	0.20	0.00	0	1,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	78.72990	0.07873	67.47230	0.06747	78.730	30.94	0.06	0.00	0	1,500.00		
\$ / R	On 29/03/2016	Any day expiry			13.99570	13.99570	13.88730	13.88730		18.27	0.00	0.00	0	0.00		
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	59.22030	0.05922	64.90030	0.06490	59.220	16.24	0.07	0.00	0	250.00		
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	445.36750	0.44537	405.71360	0.40571	445.368	21.39	0.33	0.00	0	250.00		
\$ / R	On 26/04/2016	Any day expiry			14.06660	14.06660	13.95790	13.95790		18.35	0.00	0.00	0	0.00		
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	68.26760	0.06827	75.24960	0.07525	68.268	16.14	0.08	0.00	0	250.00		
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	444.16800	0.44417	404.91750	0.40492	444.168	22.13	0.30	0.00	0	250.00		
\$ / R	On 27/05/2016	Any day expiry			14.14520	14.14520	14.03600	14.03600		18.51	0.00	0.00	0	0.00		
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	77.52090	0.07752	85.77630	0.08578	77.521	16.04	0.08	0.00	0	250.00		
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	444.25790	0.44426	406.66030	0.40666	444.258	22.89	0.28	0.00	0	250.00		
\$ / R	On 06/06/2016	Any day expiry			14.17050	14.17050	14.06160	14.06160		18.49	0.00	0.00	0	0.00		
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	125.87220	0.12587	136.05250	0.13605	125.872	15.73	0.12	0.00	0	1,000.00		
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	577.54700	0.57755	530.85530	0.53086	577.547	21.40	0.36	0.00	0	1,000.00		
\$ / R	On 09/06/2016	Any day expiry			14.17840	14.17840	14.06950	14.06950		18.60	0.00	0.00	0	264.00		
\$ / R	On 13/06/2016	Foreign Exchange Future			14.18900	14.18900	14.08000	14.08000		18.60	0.00	0.00	0	14,960.00		
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	123.63040	0.12363	133.88330	0.13388	123.630	15.77	0.12	0.00	0	330.00		
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	305.10430	0.30510	326.95250	0.32695	305.104	15.79	0.24	0.00	0	750.00		
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	708.05740	0.70806	652.00620	0.65201	708.057	20.23	0.42	0.00	0	330.00		
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	467.42710	0.46743	429.08660	0.42909	467.427	22.96	0.29	0.00	0	750.00		
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	398.24740	0.39825	365.98170	0.36598	398.247	24.14	0.25	0.00	0	2,310.00		
\$ / R	On 28/06/2016	Any day expiry			14.22840	14.22840	14.11940	14.11940		18.70	0.00	0.00	0	0.00		
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	85.79050	0.08579	95.45860	0.09546	85.790	15.93	0.09	0.00	0	250.00		
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	449.71420	0.44971	414.50450	0.41450	449.714	23.64	0.27	0.00	0	250.00		
\$ / R	On 27/07/2016	Any day expiry			14.30470	14.30470	14.19560	14.19560		18.77	0.00	0.00	0	0.00		
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	92.51370	0.09251	104.23210	0.10423	92.514	15.83	0.09	0.00	0	250.00		
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	451.53380	0.45153	424.37510	0.42438	451.534	24.41	0.25	0.00	0	250.00		
\$ / R	On 11/08/2016	Any day expiry			14.34420	14.34420	14.23500	14.23500		18.85	0.00	0.00	0	0.00		
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	243.59160	0.24359	256.86330	0.25686	243.592	15.60	0.19	0.00	0	2,000.00		
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	726.05110	0.72605	672.58280	0.67258	726.051	21.23	0.39	0.00	0	2,000.00		
\$ / R	On 26/08/2016	Any day expiry			14.38370	14.38370	14.27450	14.27450		18.93	0.00	0.00	0	0.00		
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	99.39500	0.09940	111.99980	0.11200	99.395	15.77	0.09	0.00	0	250.00		
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	480.03890	0.48004	465.20420	0.46520	480.039	25.82	0.25	0.00	0	250.00		
\$ / R	On 15/09/2016	Any day expiry			14.43370	14.43370	14.32450	14.32450		19.05	0.00	0.00	0	259.00		

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future			14.44310	14.44310		14.33390	14.33390		19.06	0.00	0.00	0	700.00
\$ / R	On 28/09/2016	Any day expiry			14.46420	14.46420		14.35510	14.35510		19.10	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	107.11620	0.10712		119.48640	0.11949	107.116	15.70	0.09	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	525.71160	0.52571		508.52180	0.50852	525.712	27.24	0.25	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.52980	14.52980		14.42090	14.42090		19.35	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	112.23010	0.11223		127.46720	0.12747	112.230	15.61	0.09	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	559.05700	0.55906		532.20930	0.53221	559.057	28.40	0.25	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.60720	14.60720		14.49840	14.49840		19.48	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	118.28450	0.11828		133.14030	0.13314	118.285	15.52	0.09	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	546.66380	0.54666		503.94750	0.50395	546.664	28.66	0.23	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.64470	14.64470		14.53610	14.53610		19.58	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.65640	14.65640		14.54780	14.54780		19.59	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	126.68720	0.12669		139.25490	0.13925	126.687	15.64	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	505.63400	0.50563		467.47080	0.46747	505.634	28.13	0.22	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			13.50260	13.50260		13.40300	13.40300		17.62	0.00	1,228,736.60	91	1,444.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.72270	13.72270		13.61620	13.61620		17.99	0.00	562,630.70	41	304.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.95770	13.95770		13.84940	13.84940		18.19	0.00	0.00	0	213.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.18900	14.18900		14.08000	14.08000		18.60	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			20.65230	20.65230		20.52800	20.52800		14.93	0.00	4,791,333.60	232	33,348.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	0.25150	0.00025		0.66830	0.00067	0.251	24.65	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	0.35590	0.00036		0.93140	0.00093	0.356	23.88	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	0.76160	0.00076		1.91870	0.00192	0.762	22.25	0.00	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	310.02460	0.31002		253.08550	0.25309	310.025	15.17	0.61	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.97970	20.97970		20.84510	20.84510		16.39	0.00	10,489,850.00	500	7,864.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	24.93060	0.02493		26.76790	0.02677	24.931	17.07	0.03	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,706.89460	1.70689		1,590.89810	1.59090	1,706.895	14.79	0.85	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,253.10060	1.25310		1,155.23700	1.15524	1,253.101	15.18	0.74	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,046.71440	1.04671		958.75060	0.95875	1,046.714	15.60	0.67	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	814.12770	0.81413		739.43550	0.73944	814.128	16.16	0.56	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	540.06920	0.54007		488.68950	0.48869	540.069	17.42	0.41	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	453.68650	0.45369		409.82010	0.40982	453.687	18.02	0.36	0.00	0	20,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.33070	21.33070		21.19390	21.19390		16.51	0.00	0.00	0	1,532.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.67660	21.67660		21.53910	21.53910		16.75	0.00	0.00	0	200.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.11245	0.11245		0.11181	0.11181		18.53	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11447	0.11447		0.11378	0.11378		14.42	0.00	0.00	0	7,859.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11669	0.11669		0.11599	0.11599		15.02	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.16890	15.16890		15.08940	15.08940		17.41	0.00	8,676,610.80	572	34,333.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.02440	0.00002		0.02610	0.00003	0.024	32.10	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.08560	0.00009		0.10430	0.00010	0.086	29.46	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	0.15310	0.00015		0.19640	0.00020	0.153	28.27	0.00	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	0.16230		0.00016		0.20930	0.00021	0.162	28.15	0.00	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	0.20530		0.00021		0.26990	0.00027	0.205	27.67	0.00	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	351.72870		0.35173		301.17880	0.30118	351.729	17.23	0.72	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			15.19130		15.19130		15.10950	15.10950		17.58	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	440.60150		0.44060		384.74810	0.38475	440.602	16.89	0.73	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	99.30150		0.09930		125.24810	0.12525	99.301	16.89	0.27	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			15.30050		15.30050		15.21440	15.21440		17.46	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	606.81860		0.60682		550.15000	0.55015	606.819	16.70	0.66	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	226.31860		0.22632		255.75000	0.25575	226.319	16.70	0.34	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.44020		15.44020		15.35270	15.35270		17.42	0.00	10,360,374.20	671	64,346.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	16.60430		0.01660		17.75250	0.01775	16.604	17.44	0.03	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	54.05790		0.05406		60.67370	0.06067	54.058	15.46	0.09	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	114.90740		0.11491		126.27640	0.12628	114.907	15.68	0.16	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	626.80280		0.62680		575.14220	0.57514	626.803	17.10	0.56	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	265.22150		0.26522		240.65180	0.24065	265.222	19.96	0.28	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			15.58050		15.58050		15.49190	15.49190		17.36	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,039.52890		1.03953		973.96270	0.97396	1,039.529	15.84	0.70	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	998.41300		0.99841		934.31350	0.93431	998.413	15.98	0.68	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.73510		15.73510		15.64530	15.64530		17.40	0.00	0.00	0	3,617.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	40.22260		0.04022		44.84630	0.04485	40.223	16.15	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	48.87240		0.04887		53.95440	0.05395	48.872	16.03	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	107.17970		0.10718		114.42960	0.11443	107.180	15.47	0.12	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	131.04760		0.13105		138.96620	0.13897	131.048	15.31	0.14	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,194.53640		1.19454		1,125.37870	1.12538	1,194.536	15.70	0.70	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	1,107.81120		1.10781		1,043.80550	1.04381	1,107.811	15.95	0.67	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	716.93300		0.71693		668.37440	0.66837	716.933	17.81	0.48	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	652.41190		0.65241		607.53160	0.60753	652.412	18.21	0.45	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	608.50220		0.60850		566.25020	0.56625	608.502	18.51	0.42	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.03130		16.03130		15.94060	15.94060		17.63	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	202.03710		0.20204		208.79310	0.20879	202.037	15.20	0.17	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,018.78040		1.01878		960.41590	0.96042	1,018.780	17.45	0.54	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.36140		16.36140		16.27060	16.27060		17.83	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.40076		101.40076		101.49514	101.49514			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.98192		99.98192		99.98355	99.98355			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.15512		100.15512		100.17526	100.17526			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.97928		99.97928		100.03736	100.03736			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			463.40900		463.40900		463.49700	463.49700			0.00	0.00	0	3.00



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
AL37	On 04/02/2016	Index Future			471.25200		471.25200		471.34900	471.34900			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			544.02900		544.02900		544.03800	544.03800			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			553.23600		553.23600		553.25600	553.25600			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			497.24400		497.24400		497.38300	497.38300			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			505.65900		505.65900		505.81000	505.81000			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			514.66200		514.66200		514.81000	514.81000			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.45570		9.45570		9.42630	9.42630		15.31	0.00	4,727,850.00	500	2,309.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.56560		9.56560		9.53300	9.53300		14.67	0.00	0.00	0	9,383.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	168.26780		0.16827		178.53560	0.17854	168.268	14.29	0.34	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	280.14500		0.28015		262.67430	0.26267	280.145	14.85	0.50	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	120.56920		0.12057		109.91460	0.10991	120.569	16.97	0.25	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.68860		9.68860		9.65560	9.65560		13.86	0.00	484,430.00	50	2,100.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.81310		9.81310		9.78120	9.78120		14.60	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.14360		10.14360		10.14610	10.14610		14.53	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.30620		10.30620		10.30510	10.30510		16.29	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.92620		13.92620		13.93250	13.93250		18.33	0.00	0.00	0	1,544.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.20030		14.20030		14.20050	14.20050		17.96	0.00	0.00	0	7,345.00
CNH / R	On 14/09/2015	Foreign Exchange Future			2.09310		2.09310		2.08400	2.08400		17.39	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.10290		2.10290		2.09570	2.09570		17.57	0.00	0.00	0	25,110.00
DKK / R	On 14/09/2015	Foreign Exchange Future			2.03220		2.03220		2.02150	2.02150		26.22	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.06990		2.06990		2.05820	2.05820		19.71	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
ES33	On 05/11/2015	Bond Future		9.96082	80.78845		9.95926	80.79932			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future		10.05066	82.15576		10.04874	82.16894			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		10.13094	79.82858		10.12900	79.84171			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		493.95200	493.95200		494.05300	494.05300			0.00	0.00	0	443.00
GOVI	On 04/02/2016	GOVI		502.31100	502.31100		502.42400	502.42400			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI		511.25500	511.25500		511.36400	511.36400			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future		123.08620	123.08620		123.08045	123.08045			0.00	0.00	0	538.00
I2025	On 04/02/2016	Bond Future		123.95609	123.95609		123.95315	123.95315			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/11/2015	Bond Future		103.24040	103.24040		103.23465	103.23465			0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future		104.99612	104.99612		104.99264	104.99264			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		105.88434	105.88434		105.88025	105.88025			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future		126.61779	126.61779		126.60939	126.60939			0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future		127.39498	127.39498		127.38944	127.38944			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		125.69608	125.69608		126.51713	126.51713			0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future		127.83368	127.83368		128.67175	128.67175			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future		134.51282	134.51282		135.15170	135.15170			0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future		135.26377	135.26377		135.91714	135.91714			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future		232.70300	232.70300		232.90200	232.90200			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future		236.66000	236.66000		236.86600	236.86600			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		240.89200	240.89200		241.09900	241.09900			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		630.96300	630.96300		631.43100	631.43100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		641.76300	641.76300		642.24100	642.24100			0.00	0.00	0	160.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.38000	93.62000		6.38000	93.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.47000	93.53000		6.47000	93.53000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/11/2015		Jibar Tradeable Future	6.56000	93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.63000	93.37000		6.63000	93.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016		Jibar Tradeable Future	6.71000	93.29000		6.71000	93.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	6.78000	93.22000		6.78000	93.22000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.85000	93.15000		6.85000	93.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.11000	92.89000		7.11000	92.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.64000	92.36000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.75000	92.25000		7.75000	92.25000			0.00	0.00	0	0.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12930	0.12930		0.12860	0.12860			0.00	0.00	0	13.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12910	0.12910		0.12820	0.12820			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.12870	0.12870		0.12790	0.12790			0.00	0.00	0	0.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.06760	0.06760		0.06730	0.06730			0.00	0.00	0	2,000.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.06050	0.06050		0.06050	0.06050			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.05730	0.05730		0.05750	0.05750			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015		Any day expiry	8.55140	8.55140		8.47580	8.47580		19.79	0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	8.40	Put	12.51640	0.01252		34.89900	0.03490	12.516	24.07	0.16	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.55870	8.55870		8.48730	8.48730		15.12	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.64190	8.64190		8.56730	8.56730		12.40	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	8.73620	8.73620		8.66110	8.66110		14.30	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.12340	1.12340		1.12580	1.12580			0.00	0.00	0	483.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.12520	1.12520		1.12750	1.12750			0.00	0.00	0	150.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.12730	1.12730		1.12970	1.12970			0.00	0.00	0	0.00
R186	On 05/11/2015		Bond Future	8.47809	118.42457		8.48039	118.40664		9.44	0.00	299,022,039.25	2,525	32,582.00
R186	On 05/11/2015	7.73	Call	215.58000	0.21558		220.06000	0.22006	215.580	9.18	0.10	0.00	0	169.00
R186	On 05/11/2015	7.75	Call	232.44000	0.23244		237.09000	0.23709	232.440	9.19	0.11	0.00	0	1,200.00
R186	On 05/11/2015	7.86	Call	345.22000	0.34522		350.81000	0.35081	345.220	9.23	0.15	0.00	0	674.00
R186	On 05/11/2015	8.22	Put	3,057.29000	3.05729		3,082.35000	3.08235	3,057.290	9.35	0.66	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,899.98000	2.89998		2,924.98000	2.92498	2,899.980	9.36	0.64	0.00	0	8,650.00
R186	On 05/11/2015	8.35	Put	2,410.77000	2.41077		2,435.31000	2.43531	2,410.770	9.39	0.58	0.00	0	9,430.00
R186	On 05/11/2015	8.35	Call	1,406.49000	1.40649		1,413.10000	1.41310	1,406.490	9.39	0.42	0.00	0	843.00
R186	On 05/11/2015	8.45	Put	1,977.62000	1.97762		2,001.30000	2.00130	1,977.620	9.42	0.51	5,868,912.23	97	6,308.00
R186	On 05/11/2015	8.50	Call	1,952.60000	1.95260		1,957.76000	1.95776	1,952.600	9.44	0.52	0.00	0	650.00
R186	On 05/11/2015	8.50	Put	1,782.01000	1.78201		1,805.10000	1.80510	1,782.010	9.44	0.48	5,221,302.96	92	4,666.00
R186	On 05/11/2015	8.55	Put	1,604.07000	1.60407		1,626.51000	1.62651	1,604.070	9.48	0.44	4,861,618.86	92	4,667.00
R186	On 05/11/2015	8.75	Put	1,021.64000	1.02164		1,040.76000	1.04076	1,021.640	9.62	0.32	7,533,177.78	197	10,000.00
R186	On 05/11/2015	8.85	Put	800.73000	0.80073		817.89000	0.81789	800.730	9.69	0.27	0.00	0	2,283.00
R186	On 05/11/2015	9.00	Put	543.47000	0.54347		557.57000	0.55757	543.470	9.80	0.20	0.00	0	2,600.00

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 04/02/2016	Bond Future			8.53744		115.13068		8.53944	115.11542		9.38	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,106.61000		2.10661	2,121.61000	2.12161	2,106.610		9.55	0.40	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.58633		117.18235	8.58849	117.16619			9.27	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.63330		114.02951	8.63519	114.01567			9.38	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future			295.17836		295.17836	295.36722	295.36722				0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			293.83679		293.83679	294.03555	294.03555				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			239.78854		239.78854	239.77429	239.77429				0.00	17,984,140.50	75	53,286.00
R202	On 04/02/2016	Bond Future			240.48765		240.48765	240.47839	240.47839				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			8.31133		98.47343	8.30886	98.48651			7.42	0.00	0.00	0	14,805.00
R2023	On 04/02/2016	Bond Future			8.38321		100.14001	8.38013	100.15583			6.74	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.43530		97.99496	8.43219	98.01048			7.04	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			7.42846		102.64653	7.42724	102.64862			2.04	0.00	0.00	0	15,250.00
R203	On 04/02/2016	Bond Future			7.53013		104.38377	7.52686	104.38864			1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.58725		102.07339	7.58367	102.07793			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			8.86680		95.26627	8.86392	95.28817				0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.92722		92.87196	8.92392	92.89667				0.00	0.00	0	400.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.95702		94.89282	8.95421	94.91568				0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future			9.01710		96.49912	9.01390	96.52479				0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			9.06902		94.06126	9.06579	94.08684				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			9.05382		97.14983	9.04570	97.22277				0.00	0.00	0	47,355.00
R2037	On 04/02/2016	Bond Future			9.11071		94.53695	9.10207	94.61362				0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			9.16114		96.22223	9.15231	96.29974				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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 05/11/2015	Bond Future			7.75770		103.74925		7.75055	103.76878		3.37	0.00	781,128,103.25	7,529	24,654.00
R204	On 04/02/2016	Bond Future			7.84499		101.46840		7.83611	101.49086		2.72	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.91028		103.27644		7.90070	103.29872		2.94	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			9.09660		98.90046		9.08838	98.98108			0.00	0.00	0	17,432.00
R2044	On 04/02/2016	Bond Future			9.15062		96.19198		9.14190	96.27655			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.19848		97.90676		9.18958	97.99223			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			9.07735		98.29175		9.07426	98.32291			0.00	0.00	0	48,532.00
R2048	On 04/02/2016	Bond Future			9.13272		99.95529		9.12930	99.98938			0.00	0.00	0	250.00
R2048	On 05/05/2016	Bond Future			9.17644		97.30013		9.17298	97.33432			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			7.98478		99.74025		7.98265	99.74758		4.51	0.00	0.00	0	44,051.00
R207	On 05/11/2015	Bond Future	7.43	Call	142.33000		0.14233		146.80000	0.14680	142.330	4.40	0.15	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	183.87000		0.18387		189.07000	0.18907	183.870	4.41	0.18	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.06593		97.78665		8.06287	97.79663		4.02	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	189.27000		0.18927		192.63000	0.19263	189.270	3.88	0.15	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	336.59000		0.33659		341.40000	0.34140	336.590	3.92	0.23	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.13402		99.52930		8.13090	99.53889		4.15	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	630.99000		0.63099		636.26000	0.63626	630.990	4.07	0.30	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.20074		97.71062		8.19658	97.72264		4.02	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			8.11386		94.88593		8.11155	94.89549		5.80	0.00	0.00	0	40,396.00
R208	On 05/11/2015	Bond Future	8.48	Put	378.08000		0.37808		381.62000	0.38162	378.080	6.01	0.26	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.18635		96.49206		8.18329	96.50423		5.15	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.24439		94.80972		8.24128	94.82159		5.43	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			8.98636		75.31104		8.98328	75.33396		15.07	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	591.45000		0.59145		607.64000	0.60764	591.450	14.82	0.23	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,844.09000		1.84409		1,847.87000	1.84787	1,844.090	15.07	0.48	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,331.88000		1.33188		1,337.40000	1.33740	1,331.880	15.25	0.38	0.00	0	640.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 05/11/2015	Bond Future	9.25	Put	1,096.88000		1.09688	1,102.95000	1.10295	1,096.880		15.35	0.33	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.03901		76.58589	9.03558	76.61115			14.70	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,566.22000		1.56622	1,567.10000	1.56710	1,566.220		15.25	0.31	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.08432		74.80096	9.08085	74.82628			15.03	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			181.53641		181.53641	181.52830	181.52830				0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future			184.62386		184.62386	184.61964	184.61964				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			135.91678		135.91678	135.95541	135.95541				0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.53009		136.53009	136.57249	136.57249				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			141.59354		141.59354	141.58726	141.58726				0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			142.13765		142.13765	142.13451	142.13451				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			8.89200		85.69660	8.88913	85.71767			12.90	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.95318		87.14699	8.94993	87.17052			12.45	0.00	0.00	0	200.00
R213	On 05/05/2016	Bond Future			9.00095		85.15072	8.99766	85.17425			12.80	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			9.01619		76.34664	9.01306	76.37127			15.79	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future			9.06983		77.63874	9.06636	77.66575			15.45	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			9.11191		75.72659	9.10840	75.75368			15.79	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 14/09/2015	Foreign Exchange Future			23,745.61000		23,745.61000	23,615.62000	23,615.62000				0.00	0.00	0	0.00
SGD / R	On 14/09/2015	Foreign Exchange Future			9.52150		9.52150	9.48540	9.48540			16.10	0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.64310		9.64310	9.60110	9.60110			15.42	0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future			4.56330		4.56330	4.57220	4.57220			15.54	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
TRY / R	On 11/12/2015	Foreign Exchange Future	4.51070	4.51070		4.52000	4.52000		19.69	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.41830	1.41830		1.49220	1.49220			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.38580	1.38580		1.45680	1.45680			0.00	15,981,045.60	11,532	7,688.00
<b>Total for Derivatives :</b>											<b>1,883,528,351.77</b>	<b>89,048</b>	<b>4048316.00</b>
<b>Grand Total:</b>											<b>1,883,528,351.77</b>	<b>89,048</b>	<b>4048316.00</b>