



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: 14/09/2015

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 14/09/2015	Foreign Exchange Future	13.59010	13.59010		13.62190	13.62190		19.42	0.00	2,925,989,300.30	215,303	0.00	
\$ / R	On 16/09/2015	Any day expiry	13.55500	13.55500		13.62190	13.62190		22.06	0.00	0.00	0	0.00	
\$ / R	On 16/09/2015	Any day expiry	13.45	Call	154.88820	0.15489	233.48130	0.23348	154.888	23.35	0.68	0.00	0	3,000.00
\$ / R	On 16/09/2015	Any day expiry	13.52	Call	108.32030	0.10832	184.85810	0.18486	108.320	22.45	0.57	0.00	0	3,000.00
\$ / R	On 17/09/2015	Any day expiry			13.55500	13.55500	13.62420	13.62420		22.84	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	580.51280	0.58051	651.35500	0.65135	580.513	27.51	0.96	0.00	0	4,000.00
\$ / R	On 17/09/2015	Any day expiry	13.00	Call	561.22320	0.56122	632.27380	0.63227	561.223	27.35	0.96	0.00	0	2,000.00
\$ / R	On 17/09/2015	Any day expiry	13.80	Call	37.92660	0.03793	84.67450	0.08467	37.927	25.01	0.22	0.00	0	3,000.00
\$ / R	On 23/09/2015	Any day expiry			13.56890	13.56890	13.63820	13.63820		21.54	0.00	0.00	0	0.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Call	71.07670	0.07108	100.53350	0.10053	71.077	23.50	0.24	0.00	0	3,600.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Put	432.17670	0.43218	392.33350	0.39233	432.177	23.50	0.76	0.00	0	3,600.00
\$ / R	On 25/09/2015	Any day expiry			13.57370	13.57370	13.64300	13.64300		21.08	0.00	0.00	0	0.00
\$ / R	On 25/09/2015	Any day expiry	13.09	Call	519.98910	0.51999	583.63450	0.58363	519.989	20.17	0.85	0.00	0	2,500.00
\$ / R	On 28/09/2015	Any day expiry			13.58090	13.58090	13.65010	13.65010		20.12	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.01530	0.00002	0.01770	0.00002	0.015	31.17	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.04620	0.00005	0.05300	0.00005	0.046	29.03	0.00	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.12010	0.00012	0.13380	0.00013	0.120	27.83	0.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	395.93100	0.39593	453.55360	0.45355	395.931	19.44	0.73	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	85.61730	0.08562	111.37540	0.11138	85.617	22.18	0.25	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.59140	0.00059	0.57670	0.00058	0.591	37.41	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.58560	13.58560	13.65490	13.65490		19.98	0.00	0.00	0	400.00
\$ / R	On 30/09/2015	Any day expiry	13.59	Put	228.73560	0.22874	0.00000	0.00000	228.736	19.96	0.49	0.00	0	6,110.00
\$ / R	On 30/09/2015	Any day expiry	13.64	Call	203.23870	0.20324	0.00000	0.00000	203.239	20.18	0.47	39,188,350.20	6,110	6,110.00
\$ / R	On 02/10/2015	Any day expiry			13.59040	13.59040	13.65970	13.65970		19.86	0.00	0.00	0	1,000.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	299.85500	0.29985	348.70350	0.34870	299.855	19.59	0.59	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	179.45500	0.17945	159.00350	0.15900	179.455	19.59	0.41	0.00	0	201.00
\$ / R	On 06/10/2015	Any day expiry			13.59990	13.59990	13.66930	13.66930		19.27	0.00	0.00	0	0.00
\$ / R	On 06/10/2015	Any day expiry	13.25	Put	107.34120	0.10734	93.68300	0.09368	107.341	18.51	0.28	0.00	0	5,000.00
\$ / R	On 09/10/2015	Any day expiry			13.60710	13.60710	13.67650	13.67650		19.21	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	149.95120	0.14995	178.04430	0.17804	149.951	20.85	0.32	0.00	0	5,000.00
\$ / R	On 13/10/2015	Any day expiry			13.61660	13.61660	13.68610	13.68610		18.77	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry			13.61900	13.61900	13.68850	13.68850		18.78	0.00	0.00	0	1,000.00
\$ / R	On 20/10/2015	Any day expiry			13.63330	13.63330	13.70290	13.70290		18.79	0.00	0.00	0	600.00
\$ / R	On 28/10/2015	Any day expiry			13.65230	13.65230	13.72210	13.72210		18.71	0.00	520,638.00	38	351.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.59180	0.00059	0.56780	0.00057	0.592	23.51	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	1.22980	0.00123	1.20580	0.00121	1.230	22.11	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	396.37610	0.39638	439.78580	0.43979	396.376	18.48	0.55	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	16.85270	0.01685	20.47740	0.02048	16.853	32.33	0.03	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.67140	13.67140	13.74140	13.74140		18.78	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	1,005.68100	1.00568	1,069.90970	1.06991	1,005.681	16.90	0.88	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	776.98030	0.77698	836.46970	0.83647	776.980	17.00	0.79	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.68330	13.68330	13.75340	13.75340		18.68	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	113.44900	0.11345	102.41480	0.10241	113.449	16.90	0.21	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	353.03220	0.35303	388.37570	0.38838	353.032	19.08	0.47	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	226.05360	0.22605	251.45080	0.25145	226.054	20.64	0.32	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.70000	13.70000	13.77030	13.77030		18.58	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	721.21360	0.72121	774.35980	0.77436	721.214	17.19	0.73	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.70240	13.70240	13.77270	13.77270		18.59	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	712.86550	0.71287	765.56420	0.76556	712.866	17.26	0.72	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.70730	13.70730	13.77760	13.77760		18.61	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	174.16430	0.17416	157.26670	0.15727	174.164	17.21	0.27	0.00	0	8,000.00
\$ / R	On 24/11/2015	Any day expiry			13.71700	13.71700	13.78740	13.78740		18.51	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	463.55650	0.46356	505.57360	0.50557	463.557	18.46	0.53	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	350.81780	0.35082	384.06660	0.38407	350.818	19.49	0.43	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.71940	13.71940	13.78990	13.78990		18.53	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	2.33460	0.00233	2.37030	0.00237	2.335	21.55	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	4.15350	0.00415	4.12310	0.00412	4.154	20.35	0.01	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	63.79730	0.06380	58.11930	0.05812	63.797	16.61	0.12	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	102.18230	0.10218	93.89550	0.09390	102.182	16.71	0.18	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	119.68580	0.11969	110.28790	0.11029	119.686	16.74	0.20	0.00	0	201.00

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	13.03	Call	835.05060	0.83505	893.48550	0.89349	835.051	16.85	0.77	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	145.65060	0.14565	133.58550	0.13359	145.651	16.85	0.23	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	697.93390	0.69793	749.42710	0.74943	697.934	17.38	0.69	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	691.85520	0.69186	743.13920	0.74314	691.855	17.40	0.69	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	222.45520	0.22246	203.23920	0.20324	222.455	17.40	0.31	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	255.31290	0.25531	234.40150	0.23440	255.313	17.60	0.34	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	644.71290	0.64471	694.30150	0.69430	644.713	17.60	0.66	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	589.44520	0.58945	636.90750	0.63691	589.445	17.85	0.62	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	481.72410	0.48172	524.54290	0.52454	481.724	18.41	0.54	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	447.68780	0.44769	488.22980	0.48823	447.688	18.63	0.51	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	402.40390	0.40240	438.94220	0.43894	402.404	19.04	0.47	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	50.03770	0.05004	53.84720	0.05385	50.038	33.32	0.06	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.75110	13.75110	13.82180	13.82180		18.53	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.75840	13.75840	13.82920	13.82920		18.55	0.00	1,076,883,726.40	78,271	683,548.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,812.31360	2.81231	2,883.00210	2.88300	2,812.314	19.88	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	3.91360	0.00391	3.80210	0.00380	3.914	19.88	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,762.59520	2.76260	2,833.26410	2.83326	2,762.595	19.70	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,564.46560	2.56447	2,634.90910	2.63491	2,564.466	19.23	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,367.11280	2.36711	2,437.37060	2.43737	2,367.113	18.75	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	12.43490	0.01243	11.62040	0.01162	12.435	18.27	0.03	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	12.65570	0.01266	11.82500	0.01183	12.656	18.24	0.03	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	16.16750	0.01617	15.07150	0.01507	16.168	17.91	0.03	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	17.63130	0.01763	16.42330	0.01642	17.631	17.79	0.04	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	20.94300	0.02094	19.47790	0.01948	20.943	17.55	0.04	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	24.83400	0.02483	23.06350	0.02306	24.834	17.31	0.05	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,640.36330	1.64036	1,708.82480	1.70882	1,640.363	16.95	0.94	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	33.60270	0.03360	31.13150	0.03113	33.603	16.88	0.07	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,593.13780	1.59314	1,661.37610	1.66138	1,593.138	16.83	0.93	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,318.80870	1.31881	1,385.04750	1.38505	1,318.809	16.41	0.89	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	68.75750	0.06876	63.60990	0.06361	68.758	16.44	0.12	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,258.63050	1.25863	1,324.18000	1.32418	1,258.631	16.45	0.88	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,250.12600	1.25013	1,315.57250	1.31557	1,250.126	16.46	0.87	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,233.19200	1.23319	1,298.42560	1.29843	1,233.192	16.47	0.87	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	102.98640	0.10299	95.51830	0.09552	102.986	16.56	0.17	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,069.51660	1.06952	1,132.31350	1.13231	1,069.517	16.58	0.82	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	121.92250	0.12192	0.00000	0.00000	121.923	16.61	0.19	41,828,133.60	16,000	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	991.86610	0.99187	1,053.22920	1.05323	991.866	16.64	0.80	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	133.46610	0.13347	124.02920	0.12403	133.466	16.64	0.20	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	917.25210	0.91725	977.03930	0.97704	917.252	16.70	0.77	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	158.85210	0.15885	147.83930	0.14784	158.852	16.70	0.23	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	172.73360	0.17273	160.88210	0.16088	172.734	16.73	0.25	135,894,990.40	40,000	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	848.05730	0.84806	903.90500	0.90391	848.057	16.86	0.74	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.17	Put	214.98140	0.21498	0.00000	0.00000	214.981	17.04	0.29	11,825,077.53	3,000	3,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	784.81500	0.78481	838.64260	0.83864	784.815	17.12	0.70	0.00	0	677.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	226.41500	0.22642	209.44260	0.20944	226.415	17.12	0.30	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.21	Put	230.30180	0.23030	213.12580	0.21313	230.302	17.14	0.30	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	234.22940	0.23423	216.84940	0.21685	234.229	17.17	0.30	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	754.63860	0.75464	807.44340	0.80744	754.639	17.25	0.69	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	246.23860	0.24624	228.24340	0.22824	246.239	17.25	0.31	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	736.99560	0.73700	789.18120	0.78918	736.996	17.33	0.68	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	669.83980	0.66984	719.51730	0.71952	669.840	17.64	0.64	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	311.43980	0.31144	290.31730	0.29032	311.440	17.64	0.36	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	648.65470	0.64865	697.49050	0.69749	648.655	17.74	0.62	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	617.98020	0.61798	665.55120	0.66555	617.980	17.90	0.60	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	359.58020	0.35958	336.35120	0.33635	359.580	17.90	0.40	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	569.73390	0.56973	615.19950	0.61520	569.734	18.16	0.57	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	422.10670	0.42211	396.35280	0.39635	422.107	18.21	0.44	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	427.54620	0.42755	401.58020	0.40158	427.546	18.24	0.44	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	433.01750	0.43302	406.84220	0.40684	433.018	18.26	0.44	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	438.52570	0.43853	412.14130	0.41214	438.526	18.29	0.45	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	542.46520	0.54247	586.67200	0.58667	542.465	18.32	0.55	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	516.41670	0.51642	559.37630	0.55938	516.417	18.47	0.53	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	478.01670	0.47802	450.17630	0.45018	478.017	18.47	0.47	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	444.33170	0.44433	482.42470	0.48242	444.332	19.07	0.47	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	595.93170	0.59593	563.22470	0.56322	595.932	19.07	0.53	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	414.21100	0.41421	450.43780	0.45044	414.211	19.36	0.45	0.00	0	18,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	662.60460	0.66260	627.82650	0.62783	662.605	19.40	0.56	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	739.08470	0.73908	702.12380	0.70212	739.085	19.75	0.59	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	355.02630	0.35503	387.34510	0.38735	355.026	20.01	0.39	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	344.37070	0.34437	375.94940	0.37595	344.371	20.14	0.38	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	334.07710	0.33408	364.93010	0.36493	334.077	20.27	0.37	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	329.06470	0.32906	359.56030	0.35956	329.065	20.34	0.37	50,687,148.40	10,000	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	312.18980	0.31219	341.46700	0.34147	312.190	20.56	0.35	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	305.27020	0.30527	334.03600	0.33404	305.270	20.66	0.35	9,502,604.58	2,000	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	283.59910	0.28360	310.59760	0.31060	283.599	20.99	0.32	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,025.19910	1.02520	981.39760	0.98140	1,025.199	20.99	0.68	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	245.81490	0.24581	269.78690	0.26979	245.815	21.66	0.28	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	237.36200	0.23736	260.63380	0.26063	237.362	21.83	0.28	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	223.04980	0.22305	245.11470	0.24511	223.050	22.13	0.26	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	204.26130	0.20426	224.70090	0.22470	204.261	22.57	0.24	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	200.21820	0.20022	220.30270	0.22030	200.218	22.67	0.24	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	164.72120	0.16472	181.71620	0.18172	164.721	23.66	0.20	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	121.80330	0.12180	134.69620	0.13470	121.803	25.28	0.15	16,102,351.04	8,000	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.78300	13.78300	13.85400	13.85400		18.58	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	3.40850	0.00341	3.38850	0.00339	3.409	19.64	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	5.67640	0.00568	5.34820	0.00535	5.676	18.53	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	403.51200	0.40351	437.41900	0.43742	403.512	19.69	0.42	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	87.13060	0.08713	92.99580	0.09300	87.131	34.13	0.08	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/01/2016	Any day expiry		13.84040	13.84040		13.91140	13.91140		18.67	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry		13.87540	13.87540		13.94640	13.94640		18.73	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	34.73620	0.03474	31.99100	0.03199	34.736	17.17	0.05	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,108.30640	1.10831	1,166.45540	1.16646	1,108.306	16.56	0.76	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,011.77900	1.01178	1,068.13220	1.06813	1,011.779	16.69	0.73	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	440.13150	0.44013	470.93720	0.47094	440.132	20.41	0.39	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry		13.91530	13.91530		13.98630	13.98630		18.68	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	31.46920	0.03147	28.88230	0.02888	31.469	17.45	0.05	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	311.90350	0.31190	333.13990	0.33314	311.903	22.84	0.27	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry		13.93280	13.93280		14.00380	14.00380		18.77	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	685.08120	0.68508	725.52530	0.72553	685.081	18.71	0.53	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry		13.94780	13.94780		14.01880	14.01880		18.73	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	47.46090	0.04746	43.94140	0.04394	47.461	17.12	0.06	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	444.14160	0.44414	471.94460	0.47194	444.142	21.16	0.36	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry		13.98520	13.98520		14.05630	14.05630		18.81	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future		13.99270	13.99270		14.06380	14.06380		18.77	0.00	266,057,197.80	19,014	56,992.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	21.28990	0.02129	19.59640	0.01960	21.290	18.29	0.03	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	39.84480	0.03984	36.46590	0.03647	39.845	17.42	0.05	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	42.53020	0.04253	39.01630	0.03902	42.530	17.35	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	54.94040	0.05494	50.84750	0.05085	54.940	17.07	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	57.05400	0.05705	52.86770	0.05287	57.054	17.02	0.07	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	63.04010	0.06304	58.60010	0.05860	63.040	16.91	0.08	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	66.23330	0.06623	61.66390	0.06166	66.233	16.86	0.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	70.42420	0.07042	65.68700	0.06569	70.424	16.79	0.09	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	80.46340	0.08046	75.34210	0.07534	80.463	16.63	0.10	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	96.13940	0.09614	90.45780	0.09046	96.139	16.42	0.12	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,576.70090	1.57670	1,640.88580	1.64089	1,576.701	16.02	0.85	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	174.49770	0.17450	163.02100	0.16302	174.498	16.10	0.19	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,382.71220	1.38271	1,441.72980	1.44173	1,382.712	16.17	0.80	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	232.71700	0.23272	219.08410	0.21908	232.717	16.34	0.23	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	339.28040	0.33928	322.31260	0.32231	339.280	16.69	0.30	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	921.10440	0.92110	967.93580	0.96794	921.104	17.46	0.63	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	521.67970	0.52168	496.19910	0.49620	521.680	17.69	0.39	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	828.33540	0.82834	872.03450	0.87203	828.335	18.07	0.58	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	757.71230	0.75771	798.85790	0.79886	757.712	18.59	0.54	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	663.59820	0.66360	701.19420	0.70119	663.598	19.33	0.48	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	632.31580	0.63232	668.39860	0.66840	632.316	19.60	0.46	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	554.31730	0.55432	586.42040	0.58642	554.317	20.35	0.41	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	515.36040	0.51536	545.44450	0.54544	515.360	20.78	0.39	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	455.48730	0.45549	482.19370	0.48219	455.487	21.52	0.35	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	411.71790	0.41172	435.83030	0.43583	411.718	22.15	0.32	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	338.55150	0.33855	358.57080	0.35857	338.552	23.34	0.26	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	256.85740	0.25686	271.55880	0.27156	256.857	25.16	0.20	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	81.48160	0.08148	86.66790	0.08667	81.482	31.99	0.06	0.00	0	1,500.00

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 29/03/2016	Any day expiry			14.03080	14.03080						
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	60.87280	0.06087	55.82790	0.05583	60.873	17.02	0.07	0.00	0	250.00
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	454.18300	0.45418	478.47780	0.47848	454.183	21.96	0.33	0.00	0	250.00
\$ / R			On 26/04/2016	Any day expiry			14.10220	14.10220						
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	71.93520	0.07194	65.61220	0.06561	71.935	16.96	0.08	0.00	0	250.00
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	455.59220	0.45559	477.07620	0.47708	455.592	22.72	0.31	0.00	0	250.00
\$ / R			On 27/05/2016	Any day expiry			14.18120	14.18120						
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	83.63090	0.08363	74.82210	0.07482	83.631	16.91	0.09	0.00	0	250.00
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	457.65670	0.45766	476.08440	0.47608	457.657	23.49	0.29	0.00	0	250.00
\$ / R			On 06/06/2016	Any day expiry			14.20660	14.20660						
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	133.44650	0.13345	121.05230	0.12105	133.446	16.56	0.13	0.00	0	1,000.00
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	594.74110	0.59474	617.84510	0.61785	594.741	21.97	0.36	0.00	0	1,000.00
\$ / R			On 09/06/2016	Any day expiry			14.21430	14.21430						
\$ / R			On 13/06/2016	Foreign Exchange Future			14.22450	14.22450				2,133,675.00	150	22,238.00
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	130.95070	0.13095	118.29190	0.11829	130.951	16.59	0.12	0.00	0	330.00
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	277.98210	0.27798	0.00000	0.00000	277.982	16.29	0.22	21,095,241.16	6,600	6,600.00
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	308.32200	0.30832	286.27730	0.28628	308.322	16.44	0.24	0.00	0	750.00
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	382.49490	0.38249	358.84670	0.35885	382.495	16.75	0.28	0.00	0	700.00
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	510.98540	0.51099	485.33540	0.48534	510.985	17.23	0.34	0.00	0	545.00
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	728.28110	0.72828	756.43010	0.75643	728.281	20.78	0.43	0.00	0	330.00
\$ / R	16.23	Call	On 13/06/2016	Foreign Exchange Future	481.66680	0.48167	499.87450	0.49987	481.667	23.56	0.29	0.00	0	750.00
\$ / R	16.81	Call	On 13/06/2016	Foreign Exchange Future	410.58560	0.41059	425.21390	0.42521	410.586	24.75	0.25	0.00	0	2,310.00
\$ / R	16.93	Call	On 13/06/2016	Foreign Exchange Future	398.09590	0.39810	412.08180	0.41208	398.096	25.00	0.24	0.00	0	700.00
\$ / R	17.06	Call	On 13/06/2016	Foreign Exchange Future	385.95180	0.38595	398.62920	0.39863	385.952	25.28	0.24	0.00	0	545.00
\$ / R	18.17	Call	On 13/06/2016	Foreign Exchange Future	364.83550	0.36484	0.00000	0.00000	364.836	29.44	0.20	20,930,704.36	7,260	6,600.00
\$ / R			On 28/06/2016	Any day expiry			14.26410	14.26410						
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	93.42820	0.09343	82.62290	0.08262	93.428	16.79	0.09	0.00	0	250.00
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	465.51700	0.46552	482.65540	0.48266	465.517	24.27	0.27	0.00	0	250.00
\$ / R			On 27/07/2016	Any day expiry			14.34160	14.34160						
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	100.36400	0.10036	91.08260	0.09108	100.364	16.65	0.09	0.00	0	250.00
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	471.18250	0.47118	487.63240	0.48763	471.183	25.10	0.26	0.00	0	250.00
\$ / R			On 11/08/2016	Any day expiry			14.38160	14.38160						
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	252.91050	0.25291	238.96920	0.23897	252.910	16.32	0.19	0.00	0	2,000.00
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	753.69150	0.75369	783.31280	0.78331	753.691	21.86	0.40	0.00	0	2,000.00
\$ / R			On 26/08/2016	Any day expiry			14.42170	14.42170						
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	108.55080	0.10855	97.06170	0.09706	108.551	16.58	0.09	0.00	0	250.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	504.79520	0.50480	513.39000	0.51339	504.795	26.60	0.25	0.00	0	250.00
\$ / R			On 06/09/2016	Any day expiry			14.45110	14.45110						
\$ / R	13.50	Put	On 06/09/2016	Any day expiry	548.98780	0.54899	527.80180	0.52780	548.988	17.23	0.31	0.00	0	10,000.00
\$ / R	13.70	Put	On 06/09/2016	Any day expiry	648.41370	0.64841	626.14240	0.62614	648.414	17.62	0.35	0.00	0	10,000.00
\$ / R	17.74	Call	On 06/09/2016	Any day expiry	522.92260	0.52292	535.80360	0.53580	522.923	26.58	0.26	0.00	0	10,000.00
\$ / R	17.80	Call	On 06/09/2016	Any day expiry	521.55110	0.52155	534.12640	0.53413	521.551	26.78	0.26	0.00	0	10,000.00
\$ / R			On 08/09/2016	Any day expiry			14.45650	14.45650						
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	691.79030	0.69179	668.24980	0.66825	691.790	17.79	0.36	0.00	0	50,000.00

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 08/09/2016	Any day expiry	17.30	Call	543.67820	0.54368	562.63930	0.56264	543.678	25.14	0.28	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.47520	14.47520	14.54820	14.54820		19.67	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.48480	14.48480	14.55750	14.55750		19.68	0.00	15,947,764.80	1,101	1,125.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	546.04340	0.54604	559.81610	0.55982	546.043	26.25	0.27	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.50580	14.50580	14.57850	14.57850		19.72	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	115.21170	0.11521	102.81240	0.10281	115.212	16.44	0.09	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	551.80780	0.55181	558.69600	0.55870	551.808	28.00	0.25	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.57090	14.57090	14.64370	14.64370		19.88	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	122.26930	0.12227	110.65580	0.11066	122.269	16.37	0.10	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	590.29990	0.59030	592.14030	0.59214	590.300	29.25	0.25	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.64770	14.64770	14.72060	14.72060		20.12	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	129.62530	0.12963	117.25940	0.11726	129.625	16.29	0.10	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	576.10850	0.57611	592.76640	0.59277	576.108	29.45	0.24	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.68490	14.68490	14.75790	14.75790		20.22	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.69650	14.69650	14.76950	14.76950		20.23	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	137.35480	0.13735	125.12840	0.12513	137.355	16.35	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	536.75270	0.53675	553.16690	0.55317	536.753	28.95	0.23	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.89190	14.89190	14.96520	14.96520		20.58	0.00	0.00	0	0.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			13.59010	13.59010	13.62190	13.62190		19.42	0.00	1,372,600.10	101	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.75840	13.75840	13.82920	13.82920		18.55	0.00	756,712.00	55	736.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.99270	13.99270	14.06380	14.06380		18.77	0.00	0.00	0	263.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.22450	14.22450	14.29710	14.29710		19.14	0.00	0.00	0	77.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.48480	14.48480	14.55750	14.55750		19.68	0.00	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			20.92030	20.92030	20.99260	20.99260		19.11	0.00	522,693,695.50	24,985	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.16100	21.16100	21.30250	21.30250		17.90	0.00	25,139,268.00	1,188	29,160.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	27.03300	0.02703	27.19860	0.02720	27.033	19.25	0.03	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,882.09850	1.88210	2,020.52810	2.02053	1,882.099	16.60	0.87	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,407.10390	1.40710	1,538.63390	1.53863	1,407.104	16.71	0.77	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	279.93700	0.27994	267.42220	0.26742	279.937	16.75	0.26	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	316.66140	0.31666	0.00000	0.00000	316.661	16.87	0.28	237,228,481.60	40,000	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,183.54400	1.18354	1,304.16230	1.30416	1,183.544	16.98	0.70	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	529.32150	0.52932	498.29000	0.49829	529.322	17.45	0.39	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	929.78320	0.92978	1,039.73310	1.03973	929.783	17.47	0.60	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	557.98670	0.55799	525.38730	0.52539	557.987	17.52	0.41	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	765.74440	0.76574	721.03400	0.72103	765.744	17.99	0.49	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	616.33370	0.61633	701.15610	0.70116	616.334	18.53	0.45	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	517.29890	0.51730	592.43810	0.59244	517.299	19.11	0.39	82,732,321.40	10,000	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.51370	21.51370	21.65620	21.65620		17.65	0.00	0.00	0	1,572.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.86410	21.86410	22.00910	22.00910		17.91	0.00	0.00	0	200.00
£ / R	On 08/09/2016	Any day expiry			22.21580	22.21580	22.36240	22.36240		18.10	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	982.31900	0.98232	959.56660	0.95957	982.319	16.69	0.36	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	790.48690	0.79049	850.60510	0.85061	790.487	22.49	0.29	0.00	0	12,264.00

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	22.25890	22.25890		22.40520	22.40520		18.12	0.00	0.00	0	0.00
¥ / R	On 14/09/2015		Foreign Exchange Future	0.11321	0.11321		0.11295	0.11295		34.70	0.00	7,698.28	68	0.00
¥ / R	On 11/12/2015		Foreign Exchange Future	0.11477	0.11477		0.11483	0.11483		22.83	0.00	7,804.63	68	7,983.00
¥ / R	On 14/03/2016		Foreign Exchange Future	0.11701	0.11701		0.11706	0.11706		18.39	0.00	0.00	0	0.00
¥ / R	On 13/06/2016		Foreign Exchange Future	0.11924	0.11924		0.11929	0.11929		18.12	0.00	0.00	0	0.00
€ / R	On 14/09/2015		Foreign Exchange Future	15.38080	15.38080		15.37180	15.37180		21.30	0.00	645,609,080.00	41,975	0.00
€ / R	On 21/09/2015		Any day expiry	15.31710	15.31710		15.38600	15.38600		20.15	0.00	0.00	0	0.00
€ / R	On 21/09/2015	14.85	Any day expiry	493.17050	0.49317		567.50490	0.56750	493.171	19.64	0.88	0.00	0	1,000.00
€ / R	On 21/09/2015	14.85	Any day expiry	26.07050	0.02607		31.50490	0.03150	26.071	19.64	0.12	0.00	0	1,000.00
€ / R	On 26/10/2015		Any day expiry	15.42050	15.42050		15.48980	15.48980		18.17	0.00	0.00	0	0.00
€ / R	On 26/10/2015	14.92	Any day expiry	659.72940	0.65973		712.71070	0.71271	659.729	17.28	0.72	0.00	0	1,000.00
€ / R	On 26/10/2015	14.92	Any day expiry	159.22940	0.15923		142.91070	0.14291	159.229	17.28	0.28	0.00	0	1,000.00
€ / R	On 11/12/2015		Foreign Exchange Future	15.55840	15.55840		15.62890	15.62890		18.15	0.00	114,043,072.00	7,330	84,500.00
€ / R	On 11/12/2015	13.05	Put	13.36230	0.01336		13.01960	0.01302	13.362	18.58	0.02	0.00	0	6,682.00
€ / R	On 11/12/2015	13.90	Put	46.80400	0.04680		43.93910	0.04394	46.804	16.71	0.08	0.00	0	6,076.00
€ / R	On 11/12/2015	14.30	Put	94.31790	0.09432		85.70270	0.08570	94.318	16.58	0.14	0.00	0	100.00
€ / R	On 11/12/2015	15.04	Put	297.93930	0.29794		272.56700	0.27257	297.939	17.23	0.33	0.00	0	50,000.00
€ / R	On 11/12/2015	15.29	Call	679.04210	0.67904		718.14260	0.71814	679.042	17.68	0.60	0.00	0	6,000.00
€ / R	On 11/12/2015	16.50	Call	278.75540	0.27876		295.81910	0.29582	278.755	20.49	0.30	0.00	0	6,682.00
€ / R	On 25/01/2016		Any day expiry	15.70020	15.70020		15.77080	15.77080		18.05	0.00	0.00	0	0.00
€ / R	On 25/01/2016	14.85	Call	1,121.58940	1.12159		1,172.44550	1.17245	1,121.589	16.42	0.73	0.00	0	1,000.00
€ / R	On 25/01/2016	14.92	Call	1,075.67000	1.07567		1,123.91700	1.12392	1,075.670	16.49	0.71	0.00	0	1,000.00
€ / R	On 14/03/2016		Foreign Exchange Future	15.85540	15.85540		15.92590	15.92590		18.04	0.00	105,787,228.80	6,672	27,750.00
€ / R	On 14/03/2016	13.05	Put	37.48060	0.03748		40.58560	0.04059	37.481	16.95	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	13.20	Put	45.24690	0.04525		48.10490	0.04810	45.247	16.80	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	13.85	Put	97.24560	0.09725		96.93310	0.09693	97.246	16.14	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	14.03	Put	118.49060	0.11849		116.50090	0.11650	118.491	15.95	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	14.90	Call	1,280.16030	1.28016		1,330.64750	1.33065	1,280.160	16.20	0.73	0.00	0	24,000.00
€ / R	On 14/03/2016	15.05	Call	1,183.85710	1.18386		1,230.56430	1.23056	1,183.857	16.31	0.70	0.00	0	24,000.00
€ / R	On 14/03/2016	15.37	Put	529.62060	0.52962		496.81560	0.49682	529.621	17.00	0.37	0.00	0	25,000.00
€ / R	On 14/03/2016	15.95	Call	770.44300	0.77044		799.11420	0.79911	770.443	18.25	0.51	0.00	0	26,000.00
€ / R	On 14/03/2016	16.15	Call	701.57270	0.70157		728.16400	0.72816	701.573	18.66	0.47	0.00	0	24,000.00
€ / R	On 14/03/2016	16.30	Call	654.61610	0.65462		679.78460	0.67978	654.616	18.97	0.44	0.00	0	24,000.00
€ / R	On 13/06/2016		Foreign Exchange Future	16.15520	16.15520		16.22740	16.22740		18.20	0.00	0.00	0	250.00
€ / R	On 13/06/2016	14.20	Put	187.70920	0.18771		183.82380	0.18382	187.709	15.69	0.15	0.00	0	6,000.00
€ / R	On 13/06/2016	15.96	Call	1,085.14240	1.08514		1,115.12740	1.11513	1,085.142	17.79	0.56	0.00	0	6,000.00
€ / R	On 19/09/2016		Foreign Exchange Future	16.49840	16.49840		16.57000	16.57000		18.56	0.00	0.00	0	0.00
€ / R	On 19/12/2016		Foreign Exchange Future	16.76800	16.76800		16.84230	16.84230		19.14	0.00	0.00	0	0.00
10Y STND	On 17/12/2025		Interest Rate Swap	101.94369	101.94369		101.60221	101.60221			0.00	0.00	0	0.00
1Y STND	On 19/12/2016		Interest Rate Swap	100.02039	100.02039		100.00714	100.00714			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
2Y STND	On 18/12/2017			Interest Rate Swap	100.30956	100.30956		100.26458	100.26458			0.00	0.00	0	0.00
5Y STND	On 17/12/2020			Interest Rate Swap	100.33964	100.33964		100.16078	100.16078			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	461.77200	461.77200		462.45100	462.45100			0.00	0.00	0	3.00
AL37	On 04/02/2016			Index Future	469.53700	469.53700		470.24200	470.24200			0.00	0.00	0	0.00
AL7T	On 05/11/2015			Index Future	541.54900	541.54900		543.16500	543.16500			0.00	0.00	0	1.00
AL7T	On 04/02/2016			Index Future	550.65500	550.65500		552.31500	552.31500			0.00	0.00	0	0.00
ALBI	On 05/11/2015			Index Future	494.88100	494.88100		496.51600	496.51600			0.00	0.00	0	456.00
ALBI	On 04/02/2016			Index Future	503.20200	503.20200		504.88000	504.88000			0.00	0.00	0	146.00
ALBI	On 05/05/2016			Index Future	512.14400	512.14400		513.85400	513.85400			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015			Foreign Exchange Future	9.68060	9.68060		9.62490	9.62490		19.33	0.00	14,704,831.40	1,519	0.00
AU\$ / R	On 11/12/2015			Foreign Exchange Future	9.78890	9.78890		9.72790	9.72790		14.88	0.00	411,133.80	42	9,813.00
AU\$ / R	On 11/12/2015	9.30	Put	Foreign Exchange Future	91.98980	0.09199		113.79850	0.11380	91.990	14.37	0.22	0.00	0	201.00
AU\$ / R	On 11/12/2015	9.60	Call	Foreign Exchange Future	383.80780	0.38381		356.63650	0.35664	383.808	14.71	0.62	0.00	0	201.00
AU\$ / R	On 11/12/2015	10.20	Call	Foreign Exchange Future	157.19280	0.15719		149.62410	0.14962	157.193	16.45	0.32	0.00	0	201.00
AU\$ / R	On 14/03/2016			Foreign Exchange Future	9.91210	9.91210		9.84960	9.84960		13.95	0.00	0.00	0	2,727.00
AU\$ / R	On 13/06/2016			Foreign Exchange Future	10.03720	10.03720		9.97460	9.97460		15.18	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016			Foreign Exchange Future	10.18320	10.18320		10.11850	10.11850		15.87	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015			Foreign Exchange Future	10.25310	10.25310		10.23930	10.23930		17.91	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015			Foreign Exchange Future	10.37340	10.37340		10.39200	10.39200		16.63	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016			Foreign Exchange Future	10.54780	10.54780		10.56630	10.56630		15.64	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	24,000	0.00
CHF / R	On 14/09/2015			Foreign Exchange Future	14.02090	14.02090		13.96010	13.96010		22.50	0.00	630,940.50	45	0.00
CHF / R	On 11/12/2015			Foreign Exchange Future	14.22490	14.22490		14.21910	14.21910		18.55	0.00	28,449.80	2	7,347.00
CHF / R	On 14/03/2016			Foreign Exchange Future	14.52450	14.52450		14.51540	14.51540		18.53	0.00	0.00	0	1,531.00
CNH / R	On 14/09/2015			Foreign Exchange Future	2.12190	2.12190		2.12440	2.12440		21.63	0.00	0.00	0	0.00
CNH / R	On 11/12/2015			Foreign Exchange Future	2.12690	2.12690		2.13420	2.13420		17.41	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016			Foreign Exchange Future	2.14690	2.14690		2.15610	2.15610		17.90	0.00	0.00	0	0.00
DKK / R	On 14/09/2015			Foreign Exchange Future	2.06170	2.06170		2.06150	2.06150		26.23	0.00	0.00	0	0.00
DKK / R	On 11/12/2015			Foreign Exchange Future	2.08640	2.08640		2.09750	2.09750		21.90	0.00	0.00	0	0.00
DKK / R	On 14/03/2016			Foreign Exchange Future	2.12720	2.12720		2.13840	2.13840		17.40	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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	10.01723		80.39684		9.96727	80.74352			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	10.11014		81.74926		10.05825	82.10371			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.19266		79.41268		10.13914	79.77313			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	491.72400		491.72400		493.18000	493.18000			0.00	4,917,240.00	1	446.00
GOVI	On 04/02/2016	GOVI	499.99200		499.99200		501.48800	501.48800			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	508.87700		508.87700		510.40100	510.40100			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.57846		122.57846		122.57692	122.57692			0.00	0.00	0	544.00
I2025	On 04/02/2016	Bond Future	123.42722		123.42722		123.42874	123.42874			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	102.87442		102.87442		102.87291	102.87291			0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future	104.61349		104.61349		104.61439	104.61439			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.49197		105.49197		105.49288	105.49288			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	125.53110		125.53110		125.08772	125.08772			0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future	126.27702		126.27702		125.82907	125.82907			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	124.90004		124.90004		124.62504	124.62504			0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future	127.01140		127.01140		126.73462	126.73462			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 05/11/2015	Bond Future		132.93804	132.93804		132.45909	132.45909			0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future		133.64891	133.64891		133.16490	133.16490			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		230.97600	230.97600		230.48500	230.48500			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future		234.87800	234.87800		234.38600	234.38600			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		239.07000	239.07000		238.57100	238.57100			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		626.25900	626.25900		624.95600	624.95600			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		636.96200	636.96200		635.64000	635.64000			0.00	0.00	0	160.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.34000	93.66000		6.34000	93.66000			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
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.54000	93.46000		6.54000	93.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.64000	93.36000		6.64000	93.36000			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		6.82000	93.18000		6.82000	93.18000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.88000	93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.18000	92.82000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.62000	92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.77000	92.23000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.91000	92.09000		7.91000	92.09000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.12900	0.12900		0.12930	0.12930			0.00	1,677.00	13	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12840	0.12840		0.12910	0.12910			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.12820	0.12820		0.12870	0.12870			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.12810	0.12810		0.12740	0.12740			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future		0.06830	0.06830		0.06840	0.06840			0.00	136,600.00	2,000	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.06350	0.06350		0.06300	0.06300			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.05930	0.05930		0.05870	0.05870			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.05680	0.05680		0.05610	0.05610			0.00	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future		8.57570	8.57570		8.56440	8.56440		23.56	0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry		8.59000	8.59000		8.57420	8.57420		67.14	0.00	0.00	0	8,000.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.63	Put	118.71110	0.11871	141.85770	0.14186	118.711	18.06	0.56	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		8.66160	8.66160		8.64470	8.64470		12.24	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		8.75520	8.75520		8.73830	8.73830		14.58	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		8.85250	8.85250		8.83710	8.83710		15.24	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future		1.13180	1.13180		1.12850	1.12850			0.00	80,357.80	71	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.13080	1.13080		1.13010	1.13010			0.00	5,174,540.80	4,576	2,606.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.13310	1.13310		1.13240	1.13240			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
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13570		1.13570		1.13500	1.13500			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.54247		117.92431		8.49204	118.31592		9.58	0.00	52,948,015.19	449	32,472.00
R186	On 05/11/2015	Bond Future	7.73	Call	115.13000		0.11513		160.49000	0.16049	115.130	9.31	0.06	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	125.94000		0.12594		174.41000	0.17441	125.940	9.32	0.07	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	201.99000		0.20199		270.26000	0.27026	201.990	9.36	0.10	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	347.97000		0.34797		447.53000	0.44753	347.970	9.41	0.16	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,261.67000		3.26167	3,029.62000	3.02962	3,261.670		9.48	0.72	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,090.86000		3.09086	2,867.66000	2.86766	3,090.860		9.49	0.70	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,559.22000		2.55922	2,365.89000	2.36589	2,559.220		9.53	0.63	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,054.68000		1.05468	1,252.96000	1.25296	1,054.680		9.53	0.37	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,367.39000		1.36739	1,595.28000	1.59528	1,367.390		9.56	0.44	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,086.86000		2.08686	1,923.14000	1.92314	2,086.860		9.56	0.56	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,543.64000		1.54364	1,785.90000	1.78590	1,543.640		9.58	0.48	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,873.31000		1.87331	1,723.96000	1.72396	1,873.310		9.58	0.52	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,678.00000		1.67800	1,542.64000	1.54264	1,678.000		9.62	0.49	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	1,040.99000		1.04099	954.94000	0.95494	1,040.990		9.76	0.35	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	801.91000		0.80191	735.74000	0.73574	801.910		9.83	0.29	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	527.47000		0.52747	484.88000	0.48488	527.470		9.94	0.21	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.60587		114.60996		8.55314	115.01092		9.53	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,205.47000		2.20547	2,067.41000	2.06741	2,205.470		9.53	0.42	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.65783		116.64921		8.60311	117.05692		9.41	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.70931		113.47435		8.65223	113.89091		9.53	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			292.81558		292.81558		292.61277	292.61277			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			291.40401		291.40401		291.20508	291.20508			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			238.49104		238.49104		237.49001	237.49001			0.00	0.00	0	53,286.00
R202	On 04/02/2016	Bond Future			239.14360		239.14360		238.13128	238.13128			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			8.42620		97.86779		8.38082	98.10648		7.56	0.00	49,716,837.32	508	14,358.00
R2023	On 04/02/2016	Bond Future			8.50559		99.51407		8.45755	99.75918		6.89	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.56406		97.35523		8.51380	97.60431		7.19	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			7.47184		102.57223		7.44582	102.61679		2.09	0.00	12,821,528.75	125	15,930.00
R203	On 04/02/2016	Bond Future			7.58794		104.29767		7.55587	104.34542		1.27	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
R203	On 05/05/2016	Bond Future		7.65861	101.98296		7.62053	102.03120		1.56	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		8.94637	94.66406		8.89611	95.04380			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future		9.01070	92.24991		8.95849	92.63826			0.00	0.00	0	400.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future		9.03118	94.29249		8.98098	94.69825			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		9.09481	95.87883		9.04276	96.29363			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		9.14951	93.42715		9.09587	93.84903			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		9.11332	96.61798		9.06310	97.06657			0.00	0.00	0	49,930.00
R2037	On 04/02/2016	Bond Future		9.17309	93.98630		9.12112	94.44471			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		9.22564	95.65912		9.17219	96.12538			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		7.83148	103.54798		7.80089	103.63137		3.44	0.00	7,248,358.60	70	23,871.00
R204	On 04/02/2016	Bond Future		7.93019	101.25324		7.89562	101.34047		2.80	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		8.00581	103.05457		7.96771	103.14298		3.02	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		9.15132	98.36664		9.10109	98.85646			0.00	0.00	0	17,486.00
R2044	On 04/02/2016	Bond Future		9.20795	95.63912		9.15603	96.13958			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		9.25769	97.34142		9.20436	97.85036			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		9.13194	97.74415		9.08172	98.24771			0.00	0.00	0	48,592.00
R2048	On 04/02/2016	Bond Future		9.18990	99.38841		9.13800	99.90269			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future		9.23545	96.72046		9.18217	97.24357			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/11/2015	Bond Future		8.10023	99.34384		8.04911	99.51912		4.60	0.00	8,940,945.60	90	44,623.00
R207	On 05/11/2015	Bond Future	7.43	Call	66.84000	0.06684	92.47000	0.09247	66.840	4.49	0.09	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	91.51000	0.09151	123.61000	0.12361	91.510	4.50	0.11	0.00	0	19.00
R207	On 04/02/2016	Bond Future		8.19308	97.37339		8.13743	97.55400		4.12	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	122.56000	0.12256	148.38000	0.14838	122.560	3.93	0.11	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	233.77000	0.23377	275.17000	0.27517	233.770	3.98	0.18	0.00	0	19.00
R207	On 05/05/2016	Bond Future		8.27201	99.10598		8.21213	99.28940		4.25	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	496.20000	0.49620	551.98000	0.55198	496.200	4.11	0.26	0.00	0	43.00

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
R207	On 04/08/2016	Bond Future		8.35406	97.26908		8.28867	97.45709		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
R208	On 05/11/2015	Bond Future		8.22376	94.43206		8.17816	94.62005		5.92	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	426.91000	0.42691	392.53000	0.39253	426.910	6.01	0.31	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future		8.30518	96.02072		8.25633	96.21414		5.28	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future		8.37121	94.32724		8.31945	94.52379		5.55	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future		9.04600	74.86925		8.99580	75.24084		15.20	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	384.99000	0.38499	487.82000	0.48782	384.990	14.95	0.17	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,892.83000	1.89283	1,754.92000	1.75492	1,892.830	15.20	0.52	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,086.00000	1.08600	1,004.87000	1.00487	1,086.000	15.47	0.36	0.00	0	900.00
R209	On 04/02/2016	Bond Future		9.10137	76.12883		9.04954	76.50841		14.83	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,579.34000	1.57934	1,487.63000	1.48763	1,579.340	15.11	0.32	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future		9.14869	74.33363		9.09547	74.71969		15.17	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		178.64253	178.64253		178.25525	178.25525			0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future		181.66233	181.66233		181.27293	181.27293			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		135.94516	135.94516		135.90961	135.90961			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future		136.54504	136.54504		136.51219	136.51219			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		141.03266	141.03266		140.86642	140.86642			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future		141.55280	141.55280		141.38715	141.38715			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		8.97654	85.07926		8.92633	85.44514		13.07	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future		9.04160	86.51045		8.98952	86.88455		12.60	0.00	0.00	0	450.00

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
R213	On 05/05/2016	Bond Future		9.09237	84.50054		9.03876	84.88095		12.98	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		9.08618	75.79947		9.03089	76.23118		15.88	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future		9.14278	77.07455		9.08571	77.51533		15.54	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future		9.18705	75.15033		9.12851	75.59865		15.88	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		24,027.44000	24,027.44000		24,041.05000	24,041.05000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future		24,254.84000	24,254.84000		24,355.57000	24,355.57000			0.00	0.00	0	0.00
SGD / R	On 14/09/2015	Foreign Exchange Future		9.62470	9.62470		9.62470	9.62470		13.93	0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future		9.73570	9.73570		9.73570	9.73570		16.20	0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future		4.43350	4.43350		4.45750	4.45750		14.11	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future		4.38610	4.38610		4.40660	4.40660		16.43	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		4.33480	4.33480		4.35550	4.35550		17.21	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future		1.37970	1.37970		1.39060	1.39060			0.00	179,361.00	130	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future		1.34350	1.34350		1.35760	1.35760			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.31670	1.31670		1.33020	1.33020			0.00	0.00	0	0.00
Total for Derivatives :												6,527,905,683.44	578,930	3,522,529.00
Grand Total:												6,527,905,683.44	578,930	3,522,529.00