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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/08/2015

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On 14/08/2015	Any day expiry		12.79670	12.79670		12.80350	12.80350		7.24	0.00	2,572,136.70	201	0.00
\$ / R	On 25/08/2015	Any day expiry		12.81600	12.81600		12.81470	12.81470		11.83	0.00	0.00	0	98.00
\$ / R	On 26/08/2015	Any day expiry		12.81830	12.81830		12.81690	12.81690		11.95	0.00	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	32.27540	0.03228	36.76200	0.03676	32.275	13.75	0.19	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	323.97540	0.32398	329.86200	0.32986	323.975	13.75	0.81	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.82050	12.82050		12.81920	12.81920		12.03	0.00	0.00	0	12,250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.02970	0.00003	0.000	17.01	0.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.00120	0.00000	0.06990	0.00007	0.001	17.63	0.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	247.61230	0.24761	251.98320	0.25198	247.612	12.74	0.75	0.00	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	65.13060	0.06513	70.86460	0.07086	65.131	12.98	0.32	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.13840	0.00014	0.10800	0.00011	0.138	40.45	0.00	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.82950	12.82950		12.82820	12.82820		11.93	0.00	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.85210	12.85210		12.85070	12.85070		12.71	0.00	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.86110	12.86110		12.85970	12.85970		12.69	0.00	191,296,001.40	14,874	544,309.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.01970	0.00002	0.02030	0.00002	0.020	18.51	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,261.12330	2.26112	2,259.72410	2.25972	2,261.123	18.37	1.00	0.00	0	13,700.00

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	10.98	Put	0.11650	0.00012	0.12120	0.00012	0.117	17.05	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,861.22680	1.86123	1,859.83190	1.85983	1,861.227	16.98	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.12680	0.00013	0.13190	0.00013	0.127	16.98	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,691.35870	1.69136	1,689.96990	1.68997	1,691.359	16.39	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.29340	0.00029	0.30610	0.00031	0.293	16.28	0.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.34670	0.00035	0.36200	0.00036	0.347	16.14	0.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.42710	0.00043	0.44610	0.00045	0.427	15.97	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	1.01960	0.00102	1.06620	0.00107	1.020	15.24	0.01	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	1.20200	0.00120	1.25700	0.00126	1.202	15.10	0.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	1.48180	0.00148	1.56640	0.00157	1.482	14.82	0.01	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,262.58180	1.26258	1,261.26640	1.26127	1,262.582	14.82	0.99	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	1.58570	0.00159	1.68310	0.00168	1.586	14.72	0.01	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	2.47480	0.00247	2.69210	0.00269	2.475	14.10	0.01	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	867.05910	0.86706	866.40690	0.86641	867.059	12.89	0.97	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	5.95910	0.00596	6.70690	0.00671	5.959	12.89	0.03	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	827.97600	0.82798	827.46740	0.82747	827.976	12.70	0.96	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	789.03920	0.78904	788.69680	0.78870	789.039	12.51	0.96	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	769.63280	0.76963	769.38260	0.76938	769.633	12.41	0.96	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	8.53280	0.00853	9.68260	0.00968	8.533	12.41	0.04	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	740.60970	0.74061	740.51060	0.74051	740.610	12.27	0.95	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	673.36550	0.67337	673.68350	0.67368	673.366	11.93	0.94	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	12.26550	0.01227	13.98350	0.01398	12.265	11.93	0.06	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	645.69180	0.64569	646.19850	0.64620	645.692	11.97	0.93	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.27	Put	18.23310	0.01823	20.40330	0.02040	18.233	12.01	0.09	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.39	Put	33.61100	0.03361	36.61950	0.03662	33.611	12.16	0.14	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	463.46290	0.46346	465.42210	0.46542	463.463	12.21	0.83	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	50.50940	0.05051	54.13970	0.05414	50.509	12.26	0.20	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	416.08790	0.41609	418.45030	0.41845	416.088	12.28	0.79	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	408.43300	0.40843	410.85950	0.41086	408.433	12.30	0.79	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	378.53820	0.37854	381.21040	0.38121	378.538	12.34	0.76	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	342.86820	0.34287	345.81830	0.34582	342.868	12.40	0.72	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	329.14900	0.32915	332.19980	0.33220	329.149	12.42	0.71	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	296.26810	0.29627	299.54230	0.29954	296.268	12.48	0.67	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.70	Call	277.53350	0.27753	280.91900	0.28092	277.533	12.52	0.64	19,828,948.43	2,405	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	247.99580	0.24800	251.52830	0.25153	247.996	12.58	0.60	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	220.58520	0.22059	224.21620	0.22422	220.585	12.63	0.56	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	190.96380	0.19096	194.64190	0.19464	190.964	12.74	0.51	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	174.42630	0.17443	178.08430	0.17808	174.426	12.91	0.48	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	138.55170	0.13855	142.04580	0.14205	138.552	13.33	0.40	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	277.45170	0.27745	282.34580	0.28235	277.452	13.33	0.60	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	120.43370	0.12043	123.76820	0.12377	120.434	13.59	0.36	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	117.64040	0.11764	120.94560	0.12095	117.640	13.63	0.35	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	109.62510	0.10963	112.83770	0.11284	109.625	13.76	0.33	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	97.42340	0.09742	100.46660	0.10047	97.423	13.97	0.30	0.00	0	2,310.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	76.87900	0.07688	79.56000	0.07956	76.879	14.39	0.25	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	465.77900	0.46578	469.86000	0.46986	465.779	14.39	0.75	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	71.60180	0.07160	74.17220	0.07417	71.602	14.52	0.23	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	53.91990	0.05392	56.05190	0.05605	53.920	15.03	0.18	20,395,767.60	8,775	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	14.87350	0.01487	15.74710	0.01575	14.873	17.80	0.05	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	7.12290	0.00712	7.57400	0.00757	7.123	18.65	0.03	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	4.47760	0.00448	4.75760	0.00476	4.478	18.79	0.02	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	2.96440	0.00296	3.14380	0.00314	2.964	18.91	0.01	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.89260	12.89260	12.89120	12.89120		13.13	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.30190	0.00030	0.34700	0.00035	0.302	17.00	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.87530	0.00088	0.94250	0.00094	0.875	15.72	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	1.88690	0.00189	1.95200	0.00195	1.887	14.80	0.01	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	120.46990	0.12047	123.20680	0.12321	120.470	14.63	0.30	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	34.35540	0.03436	35.41300	0.03541	34.355	17.49	0.09	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.04080	0.00004	0.04540	0.00005	0.041	20.90	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.89710	12.89710	12.89570	12.89570		13.23	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry			12.92630	12.92630	12.92490	12.92490		13.39	0.00	0.00	0	2,726.00
\$ / R	On 28/10/2015	Any day expiry			12.96020	12.96020	12.95880	12.95880		13.73	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	1.80390	0.00180	1.86470	0.00186	1.804	16.17	0.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	3.70320	0.00370	3.84470	0.00384	3.703	14.92	0.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	150.34090	0.15034	151.57220	0.15157	150.341	15.72	0.27	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	11.58020	0.01158	11.85860	0.01186	11.580	28.12	0.02	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			12.97830	12.97830	12.97710	12.97710		13.93	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	476.69470	0.47669	476.89050	0.47689	476.695	13.57	0.63	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			13.02430	13.02430	13.02330	13.02330		14.16	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	4.40750	0.00441	4.40530	0.00441	4.408	15.78	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	8.74250	0.00874	8.74650	0.00875	8.743	14.85	0.02	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	169.76300	0.16976	169.48530	0.16949	169.763	16.59	0.26	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	20.80790	0.02081	20.76240	0.02076	20.808	28.01	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.05500	13.05500	13.05400	13.05400		14.32	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.06210	13.06210	13.06100	13.06100		14.35	0.00	158,717,577.10	12,151	163,030.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,120.60580	2.12061	2,119.49590	2.11950	2,120.606	15.32	0.98	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	8.50580	0.00851	8.49590	0.00850	8.506	15.32	0.02	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,071.42830	2.07143	2,070.32030	2.07032	2,071.428	15.20	0.98	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,875.55860	1.87556	1,874.46150	1.87446	1,875.559	14.72	0.97	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,681.43270	1.68143	1,680.35530	1.68036	1,681.433	14.24	0.96	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	27.64250	0.02764	27.69800	0.02770	27.643	13.76	0.06	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	28.13770	0.02814	28.19510	0.02820	28.138	13.74	0.06	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	36.02630	0.03603	36.11660	0.03612	36.026	13.40	0.08	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	40.51410	0.04051	40.60470	0.04060	40.514	13.38	0.09	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	50.87970	0.05088	50.97140	0.05097	50.880	13.35	0.10	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	63.30160	0.06330	63.38920	0.06339	63.302	13.31	0.12	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	1,040.13780	1.04014	1,039.12160	1.03912	1,040.138	13.28	0.85	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	998.45770	0.99846	997.43690	0.99744	998.458	13.26	0.84	0.00	0	1,650.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	990.20270	0.99020	989.17980	0.98918	990.203	13.26	0.84	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	91.67330	0.09167	91.74980	0.09175	91.673	13.25	0.17	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	957.45550	0.95746	956.42940	0.95643	957.456	13.25	0.83	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	191.76930	0.19177	191.84420	0.19184	191.769	13.47	0.29	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	687.53830	0.68754	686.51780	0.68652	687.538	13.48	0.70	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	681.25220	0.68125	680.23390	0.68023	681.252	13.50	0.70	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	668.80740	0.66881	667.79340	0.66779	668.807	13.54	0.69	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	502.31880	0.50232	501.37580	0.50138	502.319	14.08	0.58	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	455.00490	0.45500	454.08900	0.45409	455.005	14.26	0.54	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	412.88080	0.41288	411.99930	0.41200	412.881	14.49	0.50	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	375.75080	0.37575	374.90720	0.37491	375.751	14.76	0.47	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	348.52290	0.34852	347.70880	0.34771	348.523	14.97	0.44	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	311.49260	0.31149	310.72860	0.31073	311.493	15.30	0.40	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	300.10160	0.30010	299.35220	0.29935	300.102	15.41	0.39	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	283.84770	0.28385	283.12150	0.28312	283.848	15.57	0.37	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	245.03610	0.24504	244.36930	0.24437	245.036	16.00	0.33	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	182.03080	0.18203	181.48180	0.18148	182.031	16.96	0.25	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	134.44990	0.13445	134.00530	0.13401	134.450	18.02	0.19	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	94.13510	0.09414	93.79100	0.09379	94.135	19.33	0.14	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	85.86750	0.08587	85.54670	0.08555	85.868	19.69	0.12	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	84.10100	0.08410	83.78330	0.08378	84.101	19.78	0.12	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	54.09770	0.05410	53.88630	0.05389	54.098	22.29	0.08	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.08570	13.08570	13.08470	13.08470		14.45	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	7.43980	0.00744	7.44110	0.00744	7.440	15.51	0.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	14.13190	0.01413	14.14970	0.01415	14.132	14.74	0.03	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	180.29950	0.18030	179.41350	0.17941	180.300	17.30	0.24	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	28.40120	0.02840	28.23160	0.02823	28.401	27.71	0.04	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.13990	13.13990	13.13900	13.13900		14.62	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.17300	13.17300	13.17210	13.17210		14.61	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	61.90620	0.06191	62.12890	0.06213	61.906	13.47	0.10	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	608.59260	0.60859	607.03500	0.60703	608.593	14.24	0.58	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	545.43740	0.54544	543.75140	0.54375	545.437	14.52	0.54	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	208.43600	0.20844	206.82950	0.20683	208.436	17.99	0.24	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.21070	13.21070	13.20980	13.20980		14.71	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	52.70410	0.05270	52.97290	0.05297	52.704	13.92	0.09	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	143.91200	0.14391	142.35790	0.14236	143.912	20.09	0.16	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.24140	13.24140	13.24050	13.24050		14.83	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	75.21610	0.07522	75.06270	0.07506	75.216	13.58	0.11	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	216.50790	0.21651	215.35510	0.21536	216.508	18.70	0.22	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.27680	13.27680	13.27590	13.27590		14.86	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.28380	13.28380	13.28300	13.28300		14.96	0.00	0.00	0	16,253.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	30.04890	0.03005	29.36370	0.02936	30.049	14.83	0.05	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	59.04620	0.05905	58.06060	0.05806	59.046	13.99	0.09	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	63.04010	0.06304	62.02230	0.06202	63.040	13.90	0.09	0.00	0	30,000.00

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	11.80	Put	81.59100		0.08159		80.45140	0.08045	81.591	13.56	0.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	84.76470		0.08476		83.60570	0.08361	84.765	13.51	0.12	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	93.77670		0.09378		92.57450	0.09257	93.777	13.38	0.13	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	98.60070		0.09860		97.37440	0.09737	98.601	13.31	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	107.22480		0.10722		105.98230	0.10598	107.225	13.32	0.15	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	128.15630		0.12816		126.89900	0.12690	128.156	13.35	0.17	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	161.31090		0.16131		160.06260	0.16006	161.311	13.39	0.20	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	975.68820		0.97569		973.77480	0.97377	975.688	13.47	0.73	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	313.84670		0.31385		312.91460	0.31291	313.847	13.70	0.33	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	825.02770		0.82503		823.36770	0.82337	825.028	13.84	0.66	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	589.15120		0.58915		588.98480	0.58898	589.151	14.87	0.47	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	511.31760		0.51132		510.71730	0.51072	511.318	15.55	0.46	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	450.14270		0.45014		449.78880	0.44979	450.143	16.06	0.41	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	404.72410		0.40472		404.57350	0.40457	404.724	16.49	0.37	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	347.18720		0.34719		347.19690	0.34720	347.187	17.14	0.33	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	328.62010		0.32862		328.68590	0.32869	328.620	17.38	0.31	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	283.31900		0.28332		283.51760	0.28352	283.319	18.05	0.27	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	260.73640		0.26074		260.99200	0.26099	260.736	18.42	0.25	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	163.12600		0.16313		163.59870	0.16360	163.126	20.67	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	143.22570		0.14323		143.73390	0.14373	143.226	23.36	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	23.37010		0.02337		23.53390	0.02353	23.370	26.61	0.02	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.31920		13.31920		13.31840	13.31840		14.94	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	86.37200		0.08637		86.20980	0.08621	86.372	13.54	0.12	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	227.52500		0.22753		228.96980	0.22897	227.525	19.45	0.21	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.38520		13.38520		13.38450	13.38450		15.16	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	97.11600		0.09712		94.29540	0.09430	97.116	13.61	0.12	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	232.66050		0.23266		236.47170	0.23647	232.660	20.18	0.20	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.45860		13.45860		13.45820	13.45820		15.30	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	108.16230		0.10816		103.60880	0.10361	108.162	13.68	0.13	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	241.54410		0.24154		246.31880	0.24632	241.544	21.04	0.19	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.48260		13.48260		13.48230	13.48230		15.42	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	175.15890		0.17516		171.24780	0.17125	175.159	13.33	0.19	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	322.99240		0.32299		326.65110	0.32665	322.992	19.62	0.25	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.48980		13.48980		13.48960	13.48960		15.44	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.49940		13.49940		13.49920	13.49920		15.44	0.00	0.00	0	7,271.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	168.08740		0.16809		163.00990	0.16301	168.087	13.32	0.18	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	408.08080		0.40808		411.07060	0.41107	408.081	18.55	0.31	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.53530		13.53530		13.53540	13.53540		15.58	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	120.21050		0.12021		115.84650	0.11585	120.210	13.81	0.13	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	275.14040		0.27514		277.61390	0.27761	275.140	22.53	0.19	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.60480		13.60480		13.60530	13.60530		15.73	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	129.64980		0.12965		125.55730	0.12556	129.650	13.88	0.13	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	311.86780		0.31187		311.96260	0.31196	311.868	24.15	0.20	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			13.64070		13.64070		13.60680	13.60680		15.84	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
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	351.58400	0.35158	358.95370	0.35895	351.584	13.90	0.28	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	435.32690	0.43533	425.64620	0.42565	435.327	19.65	0.29	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			13.67770	13.67770	13.67870	13.67870		15.88	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	138.98950	0.13899	134.98160	0.13498	138.990	13.95	0.13	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	348.51060	0.34851	346.27800	0.34628	348.511	25.75	0.20	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.72820	13.72820	13.72920	13.72920		16.03	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.73830	13.73830	13.73930	13.73930		16.13	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.76110	13.76110	13.76200	13.76200		16.16	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	147.51100	0.14751	143.24000	0.14324	147.511	14.01	0.13	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	341.60330	0.34160	339.35820	0.33936	341.603	25.88	0.19	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.83180	13.83180	13.83270	13.83270		16.40	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	152.55950	0.15256	147.91660	0.14792	152.560	14.00	0.13	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	321.69480	0.32169	319.25570	0.31926	321.695	25.74	0.17	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.91520	13.91520	13.91600	13.91600		16.52	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	158.40880	0.15841	153.42910	0.15343	158.409	14.00	0.13	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	293.51110	0.29351	290.98540	0.29099	293.511	25.43	0.16	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.95560	13.95560	13.95640	13.95640		16.61	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.96820	13.96820	13.96900	13.96900		16.62	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	160.44540	0.16045	155.32190	0.15532	160.445	13.96	0.13	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	272.90590	0.27291	270.44830	0.27045	272.906	25.14	0.15	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.86110	12.86110	12.85970	12.85970		12.69	0.00	758,804.90	59	1,253.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.06210	13.06210	13.06100	13.06100		14.35	0.00	130,621.00	10	275.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.28380	13.28380	13.28300	13.28300		14.96	0.00	0.00	0	155.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.49940	13.49940	13.49920	13.49920		15.44	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			20.09650	20.09650	20.04380	20.04380		10.91	0.00	10,068,346.50	501	26,988.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	2.50770	0.00251	3.88540	0.00389	2.508	15.86	0.01	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	4.11260	0.00411	5.00710	0.00501	4.113	15.71	0.01	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	6.51430	0.00651	8.00830	0.00801	6.514	14.11	0.02	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	117.27780	0.11728	108.82700	0.10883	117.278	11.56	0.28	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.40070	20.40070	20.34760	20.34760		12.25	0.00	0.00	0	6,440.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	26.87100	0.02687	29.16960	0.02917	26.871	13.61	0.04	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,173.79520	1.17380	1,133.18060	1.13318	1,173.795	11.69	0.78	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	602.57860	0.60258	575.41480	0.57541	602.579	12.21	0.53	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	433.78600	0.43379	414.59630	0.41460	433.786	12.81	0.42	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.74060	20.74060	20.68680	20.68680		12.93	0.00	0.00	0	1,017.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.07410	21.07410	21.02010	21.02010		13.44	0.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10351	0.10351	0.10338	0.10338		11.43	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10529	0.10529	0.10516	0.10516		13.00	0.00	0.00	0	5,848.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10734	0.10734	0.10721	0.10721		13.75	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.30360	14.30360	14.30710	14.30710		12.18	0.00	9,826,573.20	687	36,146.00

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	12.26	Put	0.11930		0.00012		0.15700	0.00016	0.119	16.54	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.63630		0.00064		0.82340	0.00082	0.636	15.13	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	1.32930		0.00133		1.71220	0.00171	1.329	14.45	0.01	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	1.42280		0.00142		1.83640	0.00184	1.423	14.38	0.01	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	1.86870		0.00187		2.42930	0.00243	1.869	14.07	0.01	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	171.23720		0.17124		176.47500	0.17648	171.237	12.43	0.45	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	102.98050		0.10298		106.58970	0.10659	102.980	13.10	0.30	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	49.80300		0.04980		51.51800	0.05152	49.803	14.03	0.16	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.32380		14.32380		14.32730	14.32730		12.35	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	77.93270		0.07793		80.07710	0.08008	77.933	13.89	0.22	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	604.13270		0.60413		602.77710	0.60278	604.133	13.89	0.78	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.41980		14.41980		14.42310	14.42310		12.93	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	173.73070		0.17373		173.69110	0.17369	173.731	14.20	0.31	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	673.93070		0.67393		670.59110	0.67059	673.931	14.20	0.69	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.55000		14.55000		14.55340	14.55340		13.42	0.00	2,037,000.00	140	40,022.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	30.82270		0.03082		34.76780	0.03477	30.823	12.85	0.06	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	161.84600		0.16185		166.43980	0.16644	161.846	12.56	0.25	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	316.57080		0.31657		317.63230	0.31763	316.571	13.09	0.39	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	83.66910		0.08367		79.73410	0.07973	83.669	17.92	0.12	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.68220		14.68220		14.68560	14.68560		13.65	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	471.45460		0.47145		470.04930	0.47005	471.455	13.97	0.47	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	447.58200		0.44758		445.66250	0.44566	447.582	14.11	0.45	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.82780		14.82780		14.83130	14.83130		13.83	0.00	0.00	0	3,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	61.32230		0.06132		66.22630	0.06623	61.322	12.81	0.09	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	74.63330		0.07463		80.08770	0.08009	74.633	12.62	0.10	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	191.07870		0.19108		196.10080	0.19610	191.079	12.51	0.22	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	240.84190		0.24084		245.80410	0.24580	240.842	12.52	0.27	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	599.59590		0.59960		598.66840	0.59867	599.596	14.03	0.50	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	546.77650		0.54678		545.03710	0.54504	546.777	14.33	0.47	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	290.53550		0.29054		284.99700	0.28500	290.535	16.54	0.27	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	268.59470		0.26859		262.83150	0.26283	268.595	16.84	0.25	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.10620		15.10620		15.10990	15.10990		14.32	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	320.73560		0.32074		321.28850	0.32129	320.736	12.76	0.28	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	535.71640		0.53572		531.46500	0.53147	535.716	15.91	0.38	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.41540		15.41540		15.42020	15.42020		14.89	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			467.24300		467.24300		467.47400	467.47400			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			475.23700		475.23700		475.47000	475.47000			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			553.24900		553.24900		553.58800	553.58800			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			562.71500		562.71500		563.05700	563.05700			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
ALBI	On 05/11/2015	Index Future	506.04800		506.04800		506.25700	506.25700			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future	514.70600		514.70600		514.91600	514.91600			0.00	0.00	0	152.00
ALBI	On 05/05/2016	Index Future	523.88600		523.88600		524.11400	524.11400			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.47900		9.47900		9.44210	9.44210		11.93	0.00	1,184,875.00	125	2,319.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.58070		9.58070		9.54410	9.54410		12.42	0.00	0.00	0	8,541.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.70130		9.70130		9.66420	9.66420		12.15	0.00	0.00	0	1,925.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.82200		9.82200		9.78520	9.78520		12.88	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.84140		9.84140		9.82490	9.82490		11.72	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	9.99220		9.99220		9.97510	9.97510		12.67	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	325.19030		325.19030		320.41370	320.41370			0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.16810		13.16810		13.18140	13.18140		12.02	0.00	0.00	0	1,551.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.41970		13.41970		13.43320	13.43320		13.64	0.00	0.00	0	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.98750		1.98750		1.98350	1.98350		11.90	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.00350		2.00350		2.00030	2.00030		13.96	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.91590		1.91590		1.91910	1.91910		13.18	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.95010		1.95010		1.95340	1.95340		13.19	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 05/11/2015	Bond Future	127.95657		127.95657		127.96232	127.96232			0.00	0.00	0	0.00
EL28	On 04/02/2016	Bond Future	130.15638		130.15638		130.16154	130.16154			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	9.69766		82.65473		9.69853	82.64845			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	9.77677		84.06922		9.77771	84.06254			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	9.84795		81.77889		9.84860	81.77433			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI	501.90100		501.90100		502.12700	502.12700			0.00	0.00	0	441.00
GOVI	On 04/02/2016	GOVI	510.48800		510.48800		510.71600	510.71600			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	519.59300		519.59300		519.83900	519.83900			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	125.02113		125.02113		125.02835	125.02835			0.00	0.00	0	38.00
I2025	On 04/02/2016	Bond Future	125.94800		125.94800		125.95492	125.95492			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
I2038	On 05/11/2015	Bond Future	130.09004		130.09004		130.09666	130.09666			0.00	0.00	0	5,820.00
I2038	On 04/02/2016	Bond Future	130.95132		130.95132		130.95750	130.95750			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	128.68864		128.68864		128.12791	128.12791			0.00	0.00	0	6,062.00
I2046	On 04/02/2016	Bond Future	130.90059		130.90059		130.32976	130.32976			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	138.86435		138.86435		138.36601	138.36601			0.00	0.00	0	4,361.00
I2050	On 04/02/2016	Bond Future	139.71630		139.71630		139.20899	139.20899			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future	236.27200		236.27200		236.03100	236.03100			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future	240.33300		240.33300		240.08700	240.08700			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	244.63900		244.63900		244.39400	244.39400			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	640.22600		640.22600		639.59700	639.59700			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	651.21400		651.21400		650.57600	650.57600			0.00	0.00	0	160.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.32000		93.68000		6.32000	93.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.36000		93.64000		6.36000	93.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.46000		93.54000		6.46000	93.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.49000		93.51000		6.49000	93.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.60000		93.40000		6.60000	93.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.75000		93.25000		6.75000	93.25000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.79000		93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.02000		92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			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 15/03/2017	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.60000		92.40000		7.60000	92.40000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12500		0.12500		0.12580	0.12580			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12450		0.12450		0.12530	0.12530			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12400		0.12400		0.12470	0.12470			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06410		0.06410		0.06400	0.06400			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06080		0.06080		0.06070	0.06070			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05740		0.05740		0.05730	0.05730			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry			8.39740		8.39740		8.41090	8.41090		10.33	0.00	33,606,800.00	4,000	4,000.00
NZ\$ / R	On 04/09/2015	Any day expiry	8.40	Put	84.32450		0.08432		79.55350	0.07955	84.325	10.33	0.50	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.40760		8.40760		8.41830	8.41830		9.66	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.48110		8.48110		8.49450	8.49450		10.62	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.57320		8.57320		8.58690	8.58690		11.92	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11220		1.11220		1.11260	1.11260			0.00	0.00	0	1,101.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11390		1.11390		1.11430	1.11430			0.00	0.00	0	2,690.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11620		1.11620		1.11660	1.11660			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.20217		120.60292		8.19236	120.68141		9.29	0.00	0.00	0	32,501.00
R186	On 05/11/2015	Bond Future	7.73	Call	729.00000		0.72900		758.02000	0.75802	729.000	9.11	0.24	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	768.90000		0.76890		798.92000	0.79892	768.900	9.12	0.25	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,018.35000		1.01835		1,054.01000	1.05401	1,018.350	9.16	0.31	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,057.26000		2.05726		2,032.54000	2.03254	2,057.260	9.28	0.48	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	1,942.53000		1.94253		1,919.18000	1.91918	1,942.530	9.29	0.46	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,776.37000		2.77637		2,835.82000	2.83582	2,776.370	9.37	0.60	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,602.30000		1.60230		1,583.26000	1.58326	1,602.300	9.37	0.40	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,309.55000		1.30955		1,294.34000	1.29434	1,309.550	9.44	0.35	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,179.87000		1.17987		1,166.37000	1.16637	1,179.870	9.48	0.32	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,060.24000		1.06024		1,048.34000	1.04834	1,060.240	9.52	0.30	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	532.76000		0.53276		527.82000	0.52782	532.760	9.73	0.17	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	366.97000		0.36697		364.09000	0.36409	366.970	9.84	0.13	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.24823		117.36781		8.23811	117.44717		9.20	0.00	0.00	0	5,365.00
R186	On 05/05/2016	Bond Future			8.28556		119.46294		8.27463	119.54698		9.11	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.31752		116.37617		8.30623	116.46129		9.20	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			298.00028		298.00028		298.01754	298.01754			0.00	0.00	0	927.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 04/02/2016	Bond Future		296.76742	296.76742		296.78355	296.78355			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		243.13286	243.13286		242.46063	242.46063			0.00	0.00	0	52,921.00
R202	On 04/02/2016	Bond Future		243.93655	243.93655		243.25144	243.25144			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		8.06127	99.80843		8.05143	99.86144		7.31	0.00	0.00	0	17,815.00
R2023	On 04/02/2016	Bond Future		8.11758	101.51626		8.10735	101.56975		6.62	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future		8.15644	99.39878		8.14519	99.45594		6.92	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		7.21795	103.00810		7.20708	103.02681		2.02	0.00	0.00	0	14,092.00
R203	On 04/02/2016	Bond Future		7.27099	104.77091		7.25858	104.78950		1.20	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future		7.27474	102.47078		7.25765	102.49257		1.49	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		8.59217	97.38767		8.58243	97.46415			0.00	194,775,340.00	2,000	7,896.00
R2030	On 04/02/2016	Bond Future		8.64136	95.04727		8.63137	95.12457			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		8.67280	97.24662		8.66823	97.28517			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		8.72192	98.91110		8.71726	98.94990			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		8.76439	96.51925		8.75926	96.56144			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		8.78940	99.57132		8.78992	99.56646			0.00	0.00	0	44,477.00
R2037	On 04/02/2016	Bond Future		8.83659	97.01788		8.83718	97.01243			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		8.87888	98.75011		8.87918	98.74737			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		7.53416	104.36210		7.52395	104.39020		3.34	0.00	0.00	0	19,272.00
R204	On 04/02/2016	Bond Future		7.59199	102.11073		7.58097	102.13882		2.68	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		7.62902	103.93327		7.61560	103.96475		2.90	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		8.84717	101.39897		8.84255	101.44628			0.00	0.00	0	14,593.00
R2044	On 04/02/2016	Bond Future		8.89234	98.75156		8.88764	98.79921			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		8.93284	100.51481		8.92773	100.56616			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

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
R2048	On 05/11/2015	Bond Future			8.83311		100.81042		8.83361	100.80515			0.00	0.00	0	47,865.00
R2048	On 04/02/2016	Bond Future			8.87978		102.53548		8.88034	102.52963			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			8.91649		99.92932		8.91680	99.92611			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			7.74776		100.56027		7.73242	100.61363		4.45	0.00	0.00	0	37,422.00
R207	On 05/11/2015	Bond Future	7.43	Call	401.53000		0.40153		422.42000	0.42242	401.530	4.39	0.30	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	481.93000		0.48193		505.32000	0.50532	481.930	4.40	0.35	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.80574		98.63904		7.78941	98.69284		3.94	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	384.71000		0.38471		400.83000	0.40083	384.710	3.80	0.25	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	621.51000		0.62151		643.65000	0.64365	621.510	3.85	0.36	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.85255		100.39980		7.83405	100.45735		4.08	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	962.14000		0.96214		987.95000	0.98795	962.140	4.00	0.40	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.88846		98.61761		7.86856	98.67576		3.94	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			7.86804		95.91082		7.85288	95.97447		5.71	0.00	0.00	0	40,366.00
R208	On 05/11/2015	Bond Future	8.48	Put	246.67000		0.24667		240.14000	0.24014	246.670	5.92	0.17	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.92167		97.55230		7.90572	97.61665		5.06	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.96280		95.89183		7.94519	95.96001		5.33	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			8.71673		77.35916		8.71724	77.35520		14.93	0.00	696,232.44	9	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	1,451.98000		1.45198		1,463.03000	1.46303	1,451.980	14.80	0.39	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	938.92000		0.93892		951.09000	0.95109	938.920	15.39	0.26	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	776.95000		0.77695		788.20000	0.78820	776.950	15.49	0.23	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.76015		78.68317		8.76071	78.67887		14.55	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,181.60000		1.18160		1,189.88000	1.18988	1,181.600	15.38	0.23	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.79760		76.93808		8.79790	76.93580		14.88	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

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
R210	On 05/11/2015	Bond Future	183.42934		183.42934		183.43990	183.43990			0.00	0.00	0	1,698.00
R210	On 04/02/2016	Bond Future	186.58249		186.58249		186.59221	186.59221			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	136.41721		136.41721		136.42772	136.42772			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future	137.06571		137.06571		137.07578	137.07578			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	143.53101		143.53101		143.53967	143.53967			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future	144.13617		144.13617		144.14437	144.14437			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	8.62273		87.70638		8.61299	87.78034		12.74	0.00	0.00	0	19,520.00
R213	On 04/02/2016	Bond Future	8.67337		89.20713		8.66338	89.28199		12.30	0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future	8.71242		87.25022		8.70181	87.32883		12.62	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	8.76156		78.39368		8.75692	78.43182		15.68	0.00	0.00	0	12,095.00
R214	On 04/02/2016	Bond Future	8.80645		79.73507		8.80173	79.77351		15.33	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	8.84143		77.86267		8.83632	77.90398		15.67	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	22,482.76000		22,482.76000		22,464.59000	22,464.59000			0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.50370		4.50370		4.52470	4.52470		13.62	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.46270		4.46270		4.48410	4.48410		15.15	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.61270		1.61270		1.61950	1.61950			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.57430		1.57430		1.57800	1.57800			0.00	0.00	0	0.00

Total for Derivatives : **645,895,024.27** **45,937** **3,638,080.00**

Grand Total: **645,895,024.27** **45,937** **3,638,080.00**