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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/09/2015

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			13.62190	13.62190		13.74880	13.74880		12.25	0.00	4,092,154,979.00	300,410	137,944.00
\$ / R On 14/09/2015 Foreign Exchange Future	10.56	Put	0.00000	0.00000		0.00000	0.00000	0.000	17.86	0.00	0.00	0	18,946.00
\$ / R On 14/09/2015 Foreign Exchange Future	10.60	Call	3,021.90000	3.02190		3,148.80000	3.14880	3,021.900	17.86	1.00	0.00	0	2,900.00
\$ / R On 14/09/2015 Foreign Exchange Future	10.98	Put	0.00000	0.00000		0.00000	0.00000	0.000	18.75	0.00	0.00	0	24,142.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.00	Call	2,621.90000	2.62190		2,748.80000	2.74880	2,621.900	18.98	1.00	0.00	0	33,750.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	18.98	0.00	0.00	0	59,545.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.17	Call	2,451.90000	2.45190		2,578.80000	2.57880	2,451.900	20.89	1.00	0.00	0	10,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.20	Put	0.00000	0.00000		0.00000	0.00000	0.000	21.23	0.00	0.00	0	8,775.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.24	Put	0.00000	0.00000		0.00000	0.00000	0.000	21.68	0.00	0.00	0	48,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.29	Put	0.00000	0.00000		0.00000	0.00000	0.000	22.24	0.00	0.00	0	50,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.50	Put	0.00000	0.00000		0.00000	0.00000	0.000	24.60	0.00	0.00	0	27,540.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.54	Put	0.00000	0.00000		0.00000	0.00000	0.000	25.05	0.00	0.00	0	50,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.60	Call	2,021.90000	2.02190		2,148.80000	2.14880	2,021.900	25.72	1.00	0.00	0	500.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.60	Put	0.00000	0.00000		0.00000	0.00000	0.000	25.72	0.00	0.00	0	540.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.62	Put	0.00000	0.00000		0.00000	0.00000	0.000	25.95	0.00	0.00	0	10,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.75	Put	0.00000	0.00000		0.00000	0.00000	0.000	27.41	0.00	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	12.00	Put	0.00010	0.00000	0.00000	0.00000	0.000	30.22	0.00	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	1,621.90010	1.62190	1,748.80000	1.74880	1,621.900	30.22	1.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	1,541.90080	1.54190	1,668.80010	1.66880	1,541.901	31.12	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	1,521.90120	1.52190	1,648.80010	1.64880	1,521.901	31.34	1.00	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	0.00120	0.00000	0.00010	0.00000	0.001	31.34	0.00	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	1,491.90220	1.49190	1,618.80010	1.61880	1,491.902	31.68	1.00	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	0.00810	0.00001	0.00050	0.00000	0.008	32.47	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	1,421.90810	1.42191	1,548.80050	1.54880	1,421.908	32.47	1.00	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	1,391.91360	1.39191	1,518.80090	1.51880	1,391.914	32.81	1.00	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	1,181.92500	1.18192	1,308.81760	1.30882	1,181.925	29.07	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	0.02670	0.00003	0.02340	0.00002	0.027	28.24	0.00	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	1,121.92770	1.12193	1,248.82700	1.24883	1,121.928	27.82	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	1,111.92820	1.11193	1,238.82900	1.23883	1,111.928	27.61	1.00	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	1,071.93030	1.07193	1,198.83850	1.19884	1,071.930	26.78	1.00	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	1,021.93320	1.02193	1,148.85500	1.14885	1,021.933	25.75	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	951.93830	0.95194	1,078.89060	1.07889	951.938	24.29	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	871.94570	0.87195	998.96020	0.99896	871.946	22.63	1.00	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	821.95170	0.82195	949.02860	0.94903	821.952	21.59	1.00	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	761.96050	0.76196	889.14980	0.88915	761.961	20.35	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	721.96800	0.72197	849.26410	0.84926	721.968	19.52	1.00	0.00	0	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	701.98210	0.70198	829.33440	0.82933	701.982	19.31	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	622.07590	0.62208	749.73690	0.74974	622.076	18.48	1.00	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	562.21390	0.56221	690.22980	0.69023	562.214	17.86	1.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	552.24590	0.55225	680.34020	0.68034	552.246	17.75	1.00	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	522.36330	0.52236	650.72240	0.65072	522.363	17.44	0.99	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	373.91690	0.37392	504.39930	0.50440	373.917	15.88	0.97	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	2.01690	0.00202	5.59930	0.00560	2.017	15.88	0.03	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	344.60560	0.34461	475.67410	0.47567	344.606	15.57	0.96	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Put	8.60560	0.00861	15.10370	0.01510	8.606	14.32	0.10	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.80	Call	17.66420	0.01766	81.66130	0.08166	17.664	15.24	0.18	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	4.64080	0.00464	31.50720	0.03151	4.641	18.23	0.05	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	0.88670	0.00089	6.95650	0.00696	0.887	22.72	0.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	0.48960	0.00049	3.29720	0.00330	0.490	25.17	0.01	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	0.31630	0.00032	2.00830	0.00201	0.316	27.29	0.00	0.00	0	22,320.00
\$ / R	On 16/09/2015	Any day expiry			13.62190	13.62190	13.74660	13.74660		19.63	0.00	0.00	0	0.00
\$ / R	On 16/09/2015	Any day expiry	13.45	Call	233.48130	0.23348	331.20830	0.33121	233.481	20.54	0.71	0.00	0	3,000.00
\$ / R	On 16/09/2015	Any day expiry	13.52	Call	184.85810	0.18486	275.97710	0.27598	184.858	20.12	0.63	0.00	0	3,000.00
\$ / R	On 17/09/2015	Any day expiry			13.62420	13.62420	13.74900	13.74900		21.06	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	651.35500	0.65135	770.98430	0.77098	651.355	22.36	0.96	0.00	0	4,000.00
\$ / R	On 17/09/2015	Any day expiry	13.00	Call	632.27380	0.63227	751.18030	0.75118	632.274	22.32	0.95	0.00	0	2,000.00
\$ / R	On 17/09/2015	Any day expiry	13.80	Call	84.67450	0.08467	121.76740	0.12177	84.675	22.41	0.33	0.00	0	3,000.00
\$ / R	On 23/09/2015	Any day expiry			13.63820	13.63820	13.76310	13.76310		20.13	0.00	0.00	0	0.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Call	100.53350	0.10053	138.24650	0.13825	100.534	21.64	0.30	0.00	0	3,600.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Put	392.33350	0.39233	305.14650	0.30515	392.333	21.64	0.70	0.00	0	3,600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 25/09/2015	Any day expiry			13.64300	13.64300						0	0.00
\$ / R	13.09	Call	On 25/09/2015	Any day expiry	583.63450	0.58363	695.98620	0.69599	583.634	18.52	0.88	0.00	0	2,500.00	
\$ / R			On 28/09/2015	Any day expiry	13.65010	13.65010	13.77530	13.77530		19.11	0.00	0.00	0	1,700.00	
\$ / R	10.80	Put	On 28/09/2015	Any day expiry	0.01770	0.00002	0.00200	0.00000	0.018	29.13	0.00	0.00	0	300.00	
\$ / R	11.15	Put	On 28/09/2015	Any day expiry	0.05300	0.00005	0.03150	0.00003	0.053	27.23	0.00	0.00	0	250.00	
\$ / R	11.40	Put	On 28/09/2015	Any day expiry	0.13380	0.00013	0.08140	0.00008	0.134	26.14	0.00	0.00	0	1,000.00	
\$ / R	13.27	Call	On 28/09/2015	Any day expiry	453.55360	0.45355	555.26950	0.55527	453.554	18.24	0.77	0.00	0	250.00	
\$ / R	14.00	Call	On 28/09/2015	Any day expiry	111.37540	0.11138	152.40330	0.15240	111.375	20.84	0.29	0.00	0	1,000.00	
\$ / R	16.80	Call	On 28/09/2015	Any day expiry	0.57670	0.00058	0.67920	0.00068	0.577	33.12	0.00	0.00	0	300.00	
\$ / R			On 30/09/2015	Any day expiry	13.65490	13.65490	13.78010	13.78010		19.09	0.00	5,436,120.00	400	400.00	
\$ / R			On 02/10/2015	Any day expiry	13.65970	13.65970	13.78500	13.78500		19.05	0.00	13,599,800.00	1,000	1,000.00	
\$ / R	13.47	Call	On 02/10/2015	Any day expiry	348.70350	0.34870	438.05910	0.43806	348.703	18.65	0.63	0.00	0	201.00	
\$ / R	13.47	Put	On 02/10/2015	Any day expiry	159.00350	0.15900	123.05910	0.12306	159.004	18.65	0.37	0.00	0	201.00	
\$ / R			On 06/10/2015	Any day expiry	13.66930	13.66930	13.79470	13.79470		18.64	0.00	0.00	0	0.00	
\$ / R	13.25	Put	On 06/10/2015	Any day expiry	93.68300	0.09368	71.80160	0.07180	93.683	17.74	0.24	0.00	0	5,000.00	
\$ / R			On 09/10/2015	Any day expiry	13.67650	13.67650	13.80190	13.80190		18.83	0.00	0.00	0	0.00	
\$ / R	13.98	Call	On 09/10/2015	Any day expiry	178.04430	0.17804	234.49650	0.23450	178.044	20.04	0.36	0.00	0	5,000.00	
\$ / R			On 13/10/2015	Any day expiry	13.68610	13.68610	13.81160	13.81160		18.49	0.00	0.00	0	2,726.00	
\$ / R			On 14/10/2015	Any day expiry	13.68850	13.68850	13.81410	13.81410		18.52	0.00	0.00	0	1,000.00	
\$ / R			On 20/10/2015	Any day expiry	13.70290	13.70290	13.63830	13.63830		18.43	0.00	8,182,980.00	600	600.00	
\$ / R			On 28/10/2015	Any day expiry	13.72210	13.72210	13.84800	13.84800		18.41	0.00	192,605.00	14	351.00	
\$ / R	10.80	Put	On 28/10/2015	Any day expiry	0.56780	0.00057	0.56090	0.00056	0.568	23.10	0.00	0.00	0	300.00	
\$ / R	11.15	Put	On 28/10/2015	Any day expiry	1.20580	0.00121	1.22070	0.00122	1.206	21.83	0.00	0.00	0	250.00	
\$ / R	13.56	Call	On 28/10/2015	Any day expiry	439.78580	0.43979	530.61040	0.53061	439.786	18.07	0.59	0.00	0	250.00	
\$ / R	16.98	Call	On 28/10/2015	Any day expiry	20.47740	0.02048	24.86200	0.02486	20.477	31.68	0.03	0.00	0	300.00	
\$ / R			On 05/11/2015	Any day expiry	13.74140	13.74140	13.86740	13.86740		18.53	0.00	0.00	0	0.00	
\$ / R	12.72	Call	On 05/11/2015	Any day expiry	1,069.90970	1.06991	1,190.67050	1.19067	1,069.910	16.66	0.89	0.00	0	300.00	
\$ / R	13.00	Call	On 05/11/2015	Any day expiry	836.46970	0.83647	952.50040	0.95250	836.470	16.75	0.81	0.00	0	300.00	
\$ / R			On 10/11/2015	Any day expiry	13.75340	13.75340	13.87950	13.87950		18.46	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 10/11/2015	Any day expiry	102.41480	0.10241	92.77130	0.09277	102.415	16.68	0.19	0.00	0	10,000.00	
\$ / R	13.81	Call	On 10/11/2015	Any day expiry	388.37570	0.38838	468.67650	0.46868	388.376	18.67	0.49	0.00	0	10,000.00	
\$ / R	14.25	Call	On 10/11/2015	Any day expiry	251.45080	0.25145	309.70740	0.30971	251.451	20.21	0.35	0.00	0	20,000.00	
\$ / R			On 17/11/2015	Any day expiry	13.77030	13.77030	13.89660	13.89660		18.57	0.00	0.00	0	0.00	
\$ / R	13.15	Call	On 17/11/2015	Any day expiry	774.35980	0.77436	884.72470	0.88472	774.360	16.86	0.75	0.00	0	12,500.00	
\$ / R			On 18/11/2015	Any day expiry	13.77270	13.77270	13.89910	13.89910		18.59	0.00	0.00	0	0.00	
\$ / R	13.17	Call	On 18/11/2015	Any day expiry	765.56420	0.76556	874.62860	0.87463	765.564	16.94	0.74	0.00	0	6,000.00	
\$ / R			On 20/11/2015	Any day expiry	13.77760	13.77760	13.90400	13.90400		18.62	0.00	0.00	0	0.00	
\$ / R	13.14	Put	On 20/11/2015	Any day expiry	157.26670	0.15727	141.76570	0.14177	157.267	16.90	0.25	0.00	0	8,000.00	
\$ / R			On 24/11/2015	Any day expiry	13.78740	13.78740	13.91400	13.91400		18.55	0.00	0.00	0	0.00	
\$ / R	13.68	Call	On 24/11/2015	Any day expiry	505.57360	0.50557	594.32640	0.59433	505.574	18.24	0.55	0.00	0	9,000.00	
\$ / R	13.99	Call	On 24/11/2015	Any day expiry	384.06660	0.38407	458.05660	0.45806	384.067	19.19	0.45	0.00	0	5,000.00	
\$ / R			On 25/11/2015	Any day expiry	13.78990	13.78990	13.91650	13.91650		18.58	0.00	0.00	0	250.00	
\$ / R	10.80	Put	On 25/11/2015	Any day expiry	2.37030	0.00237	2.15210	0.00215	2.370	21.55	0.01	0.00	0	300.00	
\$ / R	11.15	Put	On 25/11/2015	Any day expiry	4.12310	0.00412	3.66060	0.00366	4.123	20.34	0.01	0.00	0	250.00	

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\$ / R	On 25/11/2015	Any day expiry	12.63	Put	58.11930	0.05812	52.63760	0.05264	58.119	16.49	0.11	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	93.89550	0.09390	85.39370	0.08539	93.895	16.61	0.16	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	110.28790	0.11029	100.42960	0.10043	110.288	16.66	0.19	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	893.48550	0.89349	1,008.32200	1.00832	893.486	16.71	0.78	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	133.58550	0.13359	121.82200	0.12182	133.585	16.71	0.22	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	749.42710	0.74943	854.92510	0.85493	749.427	17.12	0.71	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	743.13920	0.74314	848.29310	0.84829	743.139	17.14	0.71	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	203.23920	0.20324	181.79310	0.18179	203.239	17.14	0.29	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	234.40150	0.23440	210.13660	0.21014	234.402	17.35	0.32	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	694.30150	0.69430	796.63660	0.79664	694.301	17.35	0.68	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	636.90750	0.63691	735.54770	0.73555	636.908	17.61	0.64	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	524.54290	0.52454	614.60930	0.61461	524.543	18.19	0.57	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	488.22980	0.48823	575.08600	0.57509	488.230	18.40	0.54	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	438.94220	0.43894	520.06000	0.52006	438.942	18.75	0.50	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	53.84720	0.05385	62.21380	0.06221	53.847	32.57	0.06	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.82180	13.82180	13.94890	13.94890		18.51	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.82920	13.82920	13.95640	13.95640		18.54	0.00	6,512,612,814.40	470,932	650,061.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,883.00210	2.88300	3,009.65910	3.00966	2,883.002	19.86	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	3.80210	0.00380	3.25910	0.00326	3.802	19.86	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,833.26410	2.83326	2,959.86040	2.95986	2,833.264	19.68	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,634.90910	2.63491	2,760.99930	2.76100	2,634.909	19.14	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,437.37060	2.43737	2,563.31580	2.56332	2,437.371	18.67	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	11.62040	0.01162	10.26740	0.01027	11.620	18.20	0.02	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	11.82500	0.01183	10.46900	0.01047	11.825	18.18	0.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	15.07150	0.01507	13.69500	0.01369	15.072	17.84	0.03	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	16.42330	0.01642	15.05190	0.01505	16.423	17.73	0.03	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	19.47790	0.01948	18.13790	0.01814	19.478	17.49	0.04	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	23.06350	0.02306	21.78760	0.02179	23.063	17.25	0.05	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,708.82480	1.70882	1,834.91420	1.83491	1,708.825	16.90	0.94	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	31.13150	0.03113	30.06470	0.03006	31.132	16.83	0.06	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,661.37610	1.66138	1,787.54020	1.78754	1,661.376	16.78	0.94	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,385.04750	1.38505	1,508.34830	1.50835	1,385.048	16.37	0.90	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	63.60990	0.06361	57.68470	0.05768	63.610	16.40	0.11	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,324.18000	1.32418	1,445.35960	1.44536	1,324.180	16.41	0.89	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,315.57250	1.31557	1,436.65460	1.43665	1,315.573	16.41	0.88	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,298.42560	1.29843	1,419.30900	1.41931	1,298.426	16.42	0.88	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	95.51830	0.09552	87.42810	0.08743	95.518	16.52	0.15	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,132.31350	1.13231	1,250.92730	1.25093	1,132.314	16.54	0.84	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,053.22920	1.05323	1,170.49920	1.17050	1,053.229	16.60	0.81	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	124.02920	0.12403	114.09920	0.11410	124.029	16.60	0.19	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	977.03930	0.97704	1,092.81110	1.09281	977.039	16.66	0.78	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	147.83930	0.14784	136.41110	0.13641	147.839	16.66	0.22	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	903.90500	0.90391	1,018.01710	1.01802	903.905	16.71	0.76	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	838.64260	0.83864	946.25050	0.94625	838.643	16.97	0.72	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	209.44260		0.20944		189.85050	0.18985	209.443	16.97	0.28	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.21	Put	213.12580		0.21313		192.84410	0.19284	213.126	17.00	0.28	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	216.84940		0.21685		195.86920	0.19587	216.849	17.03	0.28	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	807.44340		0.80744		911.54770	0.91155	807.443	17.11	0.71	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	228.24340		0.22824		205.14770	0.20515	228.243	17.11	0.29	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	789.18120		0.78918		892.38010	0.89238	789.181	17.18	0.70	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	719.51730		0.71952		818.99790	0.81900	719.517	17.50	0.66	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	290.31730		0.29032		262.59790	0.26260	290.317	17.50	0.34	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	697.49050		0.69749		795.70170	0.79570	697.491	17.60	0.64	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	665.55120		0.66555		761.83430	0.76183	665.551	17.76	0.62	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	336.35120		0.33635		305.43430	0.30543	336.351	17.76	0.38	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Put	380.87400		0.38087		347.02280	0.34702	380.874	17.99	0.41	16,768,722.60	3,000	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	615.19950		0.61520		708.21970	0.70822	615.199	18.02	0.59	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	396.35280		0.39635		361.51450	0.36151	396.353	18.07	0.42	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	401.58020		0.40158		366.41480	0.36641	401.580	18.10	0.42	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	406.84220		0.40684		371.34940	0.37135	406.842	18.13	0.42	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	412.14130		0.41214		376.31540	0.37632	412.141	18.15	0.43	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	586.67200		0.58667		677.71820	0.67772	586.672	18.18	0.57	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	559.37630		0.55938		648.43720	0.64844	559.376	18.33	0.55	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	450.17630		0.45018		412.03720	0.41204	450.176	18.33	0.45	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	482.42470		0.48242		563.44540	0.56345	482.425	18.89	0.49	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	563.22470		0.56322		517.04540	0.51705	563.225	18.89	0.51	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	450.43780		0.45044		527.57460	0.52757	450.438	19.18	0.47	0.00	0	18,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	627.82650		0.62783		577.37780	0.57738	627.827	19.21	0.53	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	702.12380		0.70212		647.49740	0.64750	702.124	19.57	0.57	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	387.34510		0.38735		456.95680	0.45696	387.345	19.82	0.41	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	375.94940		0.37595		444.10630	0.44411	375.949	19.95	0.40	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	364.93010		0.36493		431.65430	0.43165	364.930	20.08	0.39	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	359.56030		0.35956		425.57440	0.42557	359.560	20.14	0.39	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	341.46700		0.34147		405.03940	0.40504	341.467	20.36	0.37	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	334.03600		0.33404		396.58350	0.39658	334.036	20.46	0.37	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	310.59760		0.31060		369.81300	0.36981	310.598	20.78	0.34	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	981.39760		0.98140		913.41300	0.91341	981.398	20.78	0.66	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	269.78690		0.26979		322.40300	0.32240	269.787	21.44	0.30	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	260.63380		0.26063		311.76550	0.31177	260.634	21.60	0.29	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	245.11470		0.24511		293.67200	0.29367	245.115	21.90	0.28	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	224.70090		0.22470		269.75830	0.26976	224.701	22.33	0.26	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	220.30270		0.22030		264.58740	0.26459	220.303	22.42	0.25	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	181.71620		0.18172		219.19450	0.21919	181.716	23.40	0.21	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	134.69620		0.13470		163.11500	0.16311	134.696	24.99	0.16	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.85400		13.85400		13.98170	13.98170		18.59	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	3.38850		0.00339		3.21490	0.00321	3.389	19.68	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	5.34820		0.00535		4.72000	0.00472	5.348	18.48	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	437.41900		0.43742		510.94750	0.51095	437.419	19.52	0.44	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	92.99580	0.09300	102.46070	0.10246	92.996	33.60	0.09	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.91140	13.91140	14.04010	14.04010		18.69	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.94640	13.94640	14.07570	14.07570		18.76	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	31.99100	0.03199	33.31650	0.03332	31.991	17.09	0.05	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,166.45540	1.16646	1,285.84120	1.28584	1,166.455	16.51	0.78	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,068.13220	1.06813	1,185.47290	1.18547	1,068.132	16.65	0.74	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	470.93720	0.47094	541.17850	0.54118	470.937	20.26	0.41	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.98630	13.98630	14.11630	14.11630		18.85	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	28.88230	0.02888	30.56840	0.03057	28.882	17.35	0.04	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	333.13990	0.33314	383.39390	0.38339	333.140	22.67	0.28	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.00380	14.00380	14.13410	14.13410		18.80	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	725.52530	0.72553	815.48580	0.81549	725.525	18.60	0.54	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.01880	14.01880	14.14930	14.14930		18.77	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	43.94140	0.04394	46.71440	0.04671	43.941	17.04	0.06	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	471.94460	0.47194	537.43030	0.53743	471.945	21.03	0.37	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			14.05630	14.05630	14.18740	14.18740		18.85	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.06380	14.06380	14.19510	14.19510		18.82	0.00	210,717,915.40	14,983	40,572.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	19.59640	0.01960	21.45740	0.02146	19.596	18.18	0.03	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	36.46590	0.03647	39.40450	0.03940	36.466	17.29	0.05	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	39.01630	0.03902	42.06860	0.04207	39.016	17.23	0.05	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	50.84750	0.05085	54.34440	0.05434	50.848	16.98	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	52.86770	0.05287	56.42840	0.05643	52.868	16.94	0.07	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	58.60010	0.05860	62.32490	0.06232	58.600	16.84	0.07	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	61.66390	0.06166	65.46670	0.06547	61.664	16.79	0.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	65.68700	0.06569	69.58260	0.06958	65.687	16.73	0.08	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	75.34210	0.07534	79.42110	0.07942	75.342	16.60	0.09	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	90.45780	0.09046	94.71850	0.09472	90.458	16.41	0.11	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,640.88580	1.64089	1,776.47000	1.77647	1,640.886	16.05	0.85	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	163.02100	0.16302	161.24410	0.16124	163.021	16.03	0.18	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,441.72980	1.44173	1,566.86890	1.56687	1,441.730	16.11	0.81	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	219.08410	0.21908	211.31890	0.21132	219.084	16.29	0.22	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	322.31260	0.32231	310.47430	0.31047	322.313	16.67	0.29	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	967.93580	0.96794	1,072.68380	1.07268	967.936	17.36	0.64	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	496.19910	0.49620	467.17660	0.46718	496.199	17.60	0.38	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	872.03450	0.87203	970.24270	0.97024	872.034	17.98	0.59	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	798.85790	0.79886	891.39440	0.89139	798.858	18.50	0.55	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	701.19420	0.70119	787.11830	0.78712	701.194	19.24	0.50	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	668.39860	0.66840	751.40780	0.75141	668.399	19.51	0.48	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	586.42040	0.58642	661.53450	0.66153	586.420	20.24	0.43	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	545.44450	0.54544	616.27670	0.61628	545.444	20.66	0.40	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	482.19370	0.48219	546.26280	0.54626	482.194	21.39	0.36	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	435.83030	0.43583	494.43190	0.49443	435.830	22.01	0.33	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	358.57080	0.35857	408.73100	0.40873	358.571	23.18	0.27	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	271.55880	0.27156	310.04010	0.31004	271.559	24.96	0.21	0.00	0	1,000.00

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	20.23	Call	86.66790	0.08667	105.60410	0.10560	86.668	31.77	0.07	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			14.10220	14.10220	14.23450	14.23450		18.90	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	55.82790	0.05583	59.81330	0.05981	55.828	16.89	0.07	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	478.47780	0.47848	541.12300	0.54112	478.478	21.80	0.34	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			14.17400	14.17400	14.30800	14.30800		18.98	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	65.61220	0.06561	69.88020	0.06988	65.612	16.80	0.07	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	477.07620	0.47708	538.34360	0.53834	477.076	22.55	0.32	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			14.25350	14.25350	14.38950	14.38950		19.14	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	74.82210	0.07482	80.68420	0.08068	74.822	16.65	0.08	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	476.08440	0.47608	536.38240	0.53638	476.084	23.29	0.30	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			14.27920	14.27920	14.41570	14.41570		19.21	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	121.05230	0.12105	128.42680	0.12843	121.052	16.32	0.12	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	617.84510	0.61785	691.10730	0.69111	617.845	21.77	0.37	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.28690	14.28690	14.42360	14.42360		19.21	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.29710	14.29710	14.43410	14.43410		19.19	0.00	271,644,900.00	19,000	22,088.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	118.29190	0.11829	126.20490	0.12620	118.292	16.33	0.11	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	286.27730	0.28628	280.57760	0.28058	286.277	16.21	0.23	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	358.84670	0.35885	350.35800	0.35036	358.847	16.57	0.27	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	485.33540	0.48534	472.04600	0.47205	485.335	17.09	0.32	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	756.43010	0.75643	842.01320	0.84201	756.430	20.59	0.44	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	499.87450	0.49987	562.32440	0.56232	499.874	23.35	0.30	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	425.21390	0.42521	479.26880	0.47927	425.214	24.52	0.26	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	412.08180	0.41208	464.57210	0.46457	412.082	24.76	0.25	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	398.62920	0.39863	449.49350	0.44949	398.629	25.03	0.24	0.00	0	545.00
\$ / R	On 28/06/2016	Any day expiry			14.33700	14.33700	14.47470	14.47470		19.33	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	82.62290	0.08262	90.36810	0.09037	82.623	16.47	0.08	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	482.65540	0.48266	541.96200	0.54196	482.655	24.07	0.28	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			14.41460	14.41460	14.55340	14.55340		19.47	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	91.08260	0.09108	99.70240	0.09970	91.083	16.44	0.08	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	487.63240	0.48763	545.45830	0.54546	487.632	24.92	0.27	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			14.45470	14.45470	14.59410	14.59410		19.58	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	238.96920	0.23897	250.87070	0.25087	238.969	16.24	0.18	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	783.31280	0.78331	866.96770	0.86697	783.313	21.77	0.41	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.49480	14.49480	14.63480	14.63480		19.68	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	97.06170	0.09706	108.69770	0.10870	97.062	16.30	0.09	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	513.39000	0.51339	555.45790	0.55546	513.390	26.27	0.26	0.00	0	250.00
\$ / R	On 06/09/2016	Any day expiry			14.52420	14.52420	14.66470	14.66470		19.68	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	527.80180	0.52780	520.09140	0.52009	527.802	17.18	0.30	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	13.70	Put	626.14240	0.62614	614.02170	0.61402	626.142	17.60	0.34	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	535.80360	0.53580	578.89490	0.57889	535.804	26.33	0.26	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	534.12640	0.53413	576.76320	0.57676	534.126	26.53	0.26	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.52950	14.52950	14.67010	14.67010		19.67	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	668.24980	0.66825	655.41630	0.65542	668.250	17.76	0.35	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	562.63930	0.56264	624.83390	0.62483	562.639	25.01	0.28	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 15/09/2016	Any day expiry		14.54820	14.54820		14.68870	14.68870		19.78	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		14.55750	14.55750		14.69780	14.69780		19.78	0.00	0.00	0	1,125.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	559.81610	0.55982	604.60340	0.60460	559.816	26.03	0.27	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry		14.57850	14.57850		14.71840	14.71840		19.91	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	102.81240	0.10281	117.19390	0.11719	102.812	16.13	0.09	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	558.69600	0.55870	604.42110	0.60442	558.696	27.65	0.26	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry		14.64370	14.64370		14.78240	14.78240		20.07	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	110.65580	0.11066	124.66820	0.12467	110.656	16.12	0.09	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	592.14030	0.59214	636.32330	0.63632	592.140	28.81	0.25	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry		14.72060	14.72060		14.85790	14.85790		20.19	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	117.25940	0.11726	134.09000	0.13409	117.259	16.03	0.09	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	592.76640	0.59277	664.94940	0.66495	592.766	29.33	0.24	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		14.75790	14.75790		14.89450	14.89450		20.29	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.76950	14.76950		14.90590	14.90590		20.30	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	125.12840	0.12513	139.22260	0.13922	125.128	16.11	0.09	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	553.16690	0.55317	618.88130	0.61888	553.167	28.85	0.23	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future		14.96520	14.96520		15.09790	15.09790		20.64	0.00	0.00	0	0.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		13.62190	13.62190		13.74880	13.74880		12.25	0.00	531,254.10	39	1,347.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		13.82920	13.82920		13.95640	13.95640		18.54	0.00	636,143.20	46	726.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		14.06380	14.06380		14.19510	14.19510		18.82	0.00	0.00	0	263.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		14.29710	14.29710		14.43410	14.43410		19.19	0.00	1,644,166.50	115	77.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		14.55750	14.55750		14.69780	14.69780		19.78	0.00	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future		20.99260	20.99260		21.21780	21.21780		18.09	0.00	44,567,289.80	2,123	12,440.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.47	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	0.00000	0.00000	0.00000	0.00000	0.000	28.41	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	0.00020	0.00000	0.00010	0.00000	0.000	30.42	0.00	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	512.86510	0.51287	734.03480	0.73403	512.865	21.05	0.90	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future		21.30250	21.30250		21.52880	21.52880		18.34	0.00	30,292,155.00	1,422	29,012.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	27.19860	0.02720	22.59320	0.02259	27.199	19.55	0.03	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,020.52810	2.02053	2,219.42240	2.21942	2,020.528	17.01	0.87	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,538.63390	1.53863	1,717.65490	1.71765	1,538.634	17.12	0.78	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	267.42220	0.26742	215.46760	0.21547	267.422	17.14	0.24	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,304.16230	1.30416	1,467.19370	1.46719	1,304.162	17.26	0.72	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	498.29000	0.49829	411.66390	0.41166	498.290	17.72	0.37	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	1,039.73310	1.03973	1,178.47670	1.17848	1,039.733	17.75	0.63	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	525.38730	0.52539	435.98070	0.43598	525.387	17.79	0.38	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	721.03400	0.72103	613.92630	0.61393	721.034	18.22	0.46	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	701.15610	0.70116	802.30130	0.80230	701.156	18.68	0.48	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	592.43810	0.59244	680.64010	0.68064	592.438	19.23	0.42	0.00	0	20,000.00
£ / R	On 14/03/2016	Foreign Exchange Future		21.65620	21.65620		21.88950	21.88950		18.08	0.00	3,335,054.80	154	1,572.00
£ / R	On 13/06/2016	Foreign Exchange Future		22.00910	22.00910		22.25130	22.25130		18.32	0.00	0.00	0	200.00
£ / R	On 08/09/2016	Any day expiry		22.36240	22.36240		22.61080	22.61080		18.51	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 08/09/2016	Any day expiry	21.20	Put	959.56660	0.95957	850.13250	0.85013	959.567	16.97	0.34	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	850.60510	0.85061	898.05530	0.89806	850.605	22.62	0.30	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.40520	22.40520	22.65330	22.65330		18.53	0.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.11295	0.11295	0.11382	0.11382		38.61	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11483	0.11483	0.11570	0.11570		22.29	0.00	0.00	0	7,959.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11706	0.11706	0.11796	0.11796		18.09	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11929	0.11929	0.12024	0.12024		17.92	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.37180	15.37180	15.42570	15.42570		14.29	0.00	211,270,019.20	13,744	35,351.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.00000	0.00000	0.00000	0.00000	0.000	38.23	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.00000	0.00000	0.00000	0.00000	0.000	38.16	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	37.92	0.00	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	0.00000	0.00000	0.00000	0.00000	0.000	37.90	0.00	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	37.80	0.00	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	476.30960	0.47631	537.49820	0.53750	476.310	19.77	0.96	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			15.38600	15.38600	15.43730	15.43730		19.86	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	567.50490	0.56750	608.45570	0.60846	567.505	19.12	0.87	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	31.50490	0.03150	21.15570	0.02116	31.505	19.12	0.13	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			15.48980	15.48980	15.54160	15.54160		17.83	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	712.71070	0.71271	765.60030	0.76560	712.711	16.81	0.75	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	142.91070	0.14291	144.00030	0.14400	142.911	16.81	0.25	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.62890	15.62890	15.68130	15.68130		17.80	0.00	353,650,749.20	22,628	79,413.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	13.01960	0.01302	13.46300	0.01346	13.020	18.57	0.02	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	43.93910	0.04394	46.64880	0.04665	43.939	16.65	0.07	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	85.70270	0.08570	88.44120	0.08844	85.703	16.35	0.13	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	272.56700	0.27257	274.85450	0.27485	272.567	16.84	0.31	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	718.14260	0.71814	771.84330	0.77184	718.143	17.27	0.62	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	295.81910	0.29582	332.62440	0.33262	295.819	19.99	0.31	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			15.77080	15.77080	15.82450	15.82450		17.78	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,172.44550	1.17245	1,232.50550	1.23251	1,172.446	16.20	0.74	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,123.91700	1.12392	1,184.07030	1.18407	1,123.917	16.22	0.73	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.92590	15.92590	15.98120	15.98120		17.82	0.00	10,128,872.40	636	27,775.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	40.58560	0.04059	42.99540	0.04300	40.586	17.39	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	48.10490	0.04810	51.08280	0.05108	48.105	17.20	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	96.93310	0.09693	103.35320	0.10335	96.933	16.35	0.10	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	116.50090	0.11650	124.15040	0.12415	116.501	16.12	0.12	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,330.64750	1.33065	1,395.38010	1.39538	1,330.648	16.04	0.74	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	1,230.56430	1.23056	1,296.48290	1.29648	1,230.564	16.11	0.71	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	496.81560	0.49682	500.78500	0.50078	496.816	16.70	0.36	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	799.11420	0.79911	853.50020	0.85350	799.114	17.93	0.52	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	728.16400	0.72816	780.11990	0.78012	728.164	18.35	0.48	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	679.78460	0.67978	729.76410	0.72976	679.785	18.67	0.46	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.22740	16.22740	16.28770	16.28770		18.01	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 13/06/2016	Foreign Exchange Future	14.20	Put	183.82380		0.18382		198.62270	0.19862	183.824	15.82	0.15	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,115.12740		1.11513		1,182.24280	1.18224	1,115.127	17.49	0.57	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.57000		16.57000		16.63240	16.63240		18.43	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.84230		16.84230		16.89810	16.89810		19.10	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.60221		101.60221		101.76349	101.76349			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.00714		100.00714		100.04643	100.04643			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.26458		100.26458		100.33636	100.33636			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.16078		100.16078		100.24335	100.24335			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			462.45100		462.45100		462.30300	462.30300			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			470.24200		470.24200		470.09100	470.09100			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			543.16500		543.16500		542.37800	542.37800			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			552.31500		552.31500		551.51500	551.51500			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			496.51600		496.51600		496.07100	496.07100			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			504.88000		504.88000		504.42800	504.42800			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			513.85400		513.85400		513.40200	513.40200			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.62490		9.62490		9.70760	9.70760		16.79	0.00	0.00	0	1,467.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.72790		9.72790		9.81070	9.81070		15.10	0.00	0.00	0	9,797.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	113.79850		0.11380		92.57960	0.09258	113.799	14.61	0.26	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	356.63650		0.35664		406.40050	0.40640	356.637	14.97	0.58	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	149.62410		0.14962		172.67610	0.17268	149.624	16.83	0.30	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.84960		9.84960		9.93530	9.93530		14.65	0.00	0.00	0	2,727.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.97460		9.97460		10.06420	10.06420		15.56	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.11850		10.11850		10.21050	10.21050		16.17	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.23930		10.23930		10.37330	10.37330		15.27	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.39200		10.39200		10.52700	10.52700		16.66	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.56630		10.56630		10.70500	10.70500		15.67	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.96010		13.96010		14.08380	14.08380		12.09	0.00	0.00	0	43.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.21910		14.21910		14.34120	14.34120		18.37	0.00	0.00	0	7,345.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.51540		14.51540		14.64470	14.64470		18.26	0.00	0.00	0	1,531.00

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
CNH / R	On 14/09/2015	Foreign Exchange Future	2.12440	2.12440	2.14870	2.14870	18.72	0.00	0.00	0	0.00	0	0.00	
CNH / R	On 11/12/2015	Foreign Exchange Future	2.13420	2.13420	2.15890	2.15890	17.31	0.00	0.00	0	25,110.00	0	0.00	
CNH / R	On 14/03/2016	Foreign Exchange Future	2.15610	2.15610	2.18230	2.18230	17.89	0.00	0.00	0	0.00	0	0.00	
DKK / R	On 14/09/2015	Foreign Exchange Future	2.06150	2.06150	2.06690	2.06690	23.34	0.00	0.00	0	0.00	0	0.00	
DKK / R	On 11/12/2015	Foreign Exchange Future	2.09750	2.09750	2.10270	2.10270	21.91	0.00	0.00	0	0.00	0	0.00	
DKK / R	On 14/03/2016	Foreign Exchange Future	2.13840	2.13840	2.14420	2.14420	18.00	0.00	0.00	0	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	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	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	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	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	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	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	0	0.00		
ES33	On 05/11/2015	Bond Future	9.96727	80.74352	9.97849	80.66546	0.00	0.00	0	6,441.00	0	0.00		
ES33	On 04/02/2016	Bond Future	10.05825	82.10371	10.06983	82.02440	0.00	0.00	0	0.00	0	0.00		
ES33	On 05/05/2016	Bond Future	10.13914	79.77313	10.15090	79.69372	0.00	0.00	0	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	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	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	0	0.00		
GOVI	On 05/11/2015	GOVI	493.18000	493.18000	492.72400	492.72400	0.00	0.00	0	445.00	0	0.00		
GOVI	On 04/02/2016	GOVI	501.48800	501.48800	501.02500	501.02500	0.00	0.00	0	26.00	0	0.00		
GOVI	On 05/05/2016	GOVI	510.40100	510.40100	509.93800	509.93800	0.00	0.00	0	0.00	0	0.00		
I2025	On 05/11/2015	Bond Future	122.57692	122.57692	122.57528	122.57528	0.00	0.00	0	544.00	0	0.00		
I2025	On 04/02/2016	Bond Future	123.42874	123.42874	123.42702	123.42702	0.00	0.00	0	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	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	0	0.00		
I2033	On 05/11/2015	Bond Future	102.87291	102.87291	102.87125	102.87125	0.00	0.00	0	100.00	0	0.00		
I2033	On 04/02/2016	Bond Future	104.61439	104.61439	104.61258	104.61258	0.00	0.00	0	0.00	0	0.00		
I2033	On 05/05/2016	Bond Future	105.49288	105.49288	105.49243	105.49243	0.00	0.00	0	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
I2038	On 05/11/2015	Bond Future		125.08772	125.08772		124.64598	124.64598			0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future		125.82907	125.82907		125.37995	125.37995			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		124.62504	124.62504		124.62207	124.62207			0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future		126.73462	126.73462		126.73191	126.73191			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future		132.45909	132.45909		132.61461	132.61461			0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future		133.16490	133.16490		133.32314	133.32314			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		230.48500	230.48500		230.39900	230.39900			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future		234.38600	234.38600		234.29900	234.29900			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		238.57100	238.57100		238.48500	238.48500			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		624.95600	624.95600		624.72100	624.72100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		635.64000	635.64000		635.40400	635.40400			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		0.12930	0.12930		0.13050	0.13050			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12910	0.12910		0.13060	0.13060			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.12870	0.12870		0.13000	0.13000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.12740	0.12740		0.13000	0.13000			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future		0.06840	0.06840		0.06890	0.06890			0.00	0.00	0	2,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.06300	0.06300		0.06360	0.06360			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.05870	0.05870		0.05910	0.05910			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.05610	0.05610		0.05700	0.05700			0.00	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future		8.56440	8.56440		8.62360	8.62360		20.58	0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry		8.57420	8.57420		8.63170	8.63170		17.54	0.00	68,475,200.00	8,000	8,000.00

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
NZ\$ / R	On 23/09/2015	Any day expiry	8.63	Put	141.85770		0.14186		101.71560	0.10172	141.858	17.96	0.57	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.64470		8.64470		8.70300	8.70300		12.27	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.73830		8.73830		8.79900	8.79900		14.69	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			8.83710		8.83710		8.90000	8.90000		15.34	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.12850		1.12850		1.12200	1.12200			0.00	348,706.50	309	71.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13010		1.13010		1.12360	1.12360			0.00	696,141.60	616	308.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.13240		1.13240		1.12580	1.12580			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13500		1.13500		1.12840	1.12840			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.49204		118.31592		8.51837	118.11122		9.58	0.00	101,870,007.12	861	32,472.00
R186	On 05/11/2015	Bond Future	7.73	Call	160.49000		0.16049		149.76000	0.14976	160.490	9.31	0.08	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	174.41000		0.17441		162.81000	0.16281	174.410	9.32	0.09	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	270.26000		0.27026		252.81000	0.25281	270.260	9.36	0.13	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	447.53000		0.44753		419.95000	0.41995	447.530	9.41	0.19	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,029.62000		3.02962		3,184.42000	3.18442	3,029.620	9.48	0.68	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,867.66000		2.86766		3,018.85000	3.01885	2,867.660	9.49	0.66	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,365.89000		2.36589		2,504.24000	2.50424	2,365.890	9.53	0.59	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,252.96000		1.25296		1,186.61000	1.18661	1,252.960	9.53	0.41	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,595.28000		1.59528		1,515.14000	1.51514	1,595.280	9.56	0.48	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,923.14000		1.92314		2,047.70000	2.04770	1,923.140	9.56	0.52	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,785.90000		1.78590		1,698.64000	1.69864	1,785.900	9.58	0.51	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,723.96000		1.72396		1,841.40000	1.84140	1,723.960	9.58	0.49	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,542.64000		1.54264		1,652.91000	1.65291	1,542.640	9.62	0.45	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	954.94000		0.95494		1,037.12000	1.03712	954.940	9.76	0.32	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	735.74000		0.73574		804.89000	0.80489	735.740	9.83	0.26	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	484.88000		0.48488		536.60000	0.53660	484.880	9.94	0.19	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.55314		115.01092		8.58046	114.80294		9.53	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,067.41000		2.06741		2,161.61000	2.16161	2,067.410	9.53	0.40	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.60311		117.05692		8.63124	116.84708		9.41	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.65223		113.89091		8.68166	113.67587		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			292.61277		292.61277		292.40975	292.40975			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			291.20508		291.20508		290.99854	290.99854			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			237.49001		237.49001		237.48543	237.48543			0.00	0.00	0	53,286.00
R202	On 04/02/2016	Bond Future			238.13128		238.13128		238.12671	238.12671			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

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
R2023	On 05/11/2015	Bond Future		8.38082	98.10648		8.39200	98.04761		7.56	0.00	155,793,090.24	1,588	14,866.00
R2023	On 04/02/2016	Bond Future		8.45755	99.75918		8.46925	99.69941		6.89	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future		8.51380	97.60431		8.52574	97.54507		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		7.44582	102.61679		7.45800	102.59593		2.09	0.00	57,875,869.56	564	15,930.00
R203	On 04/02/2016	Bond Future		7.55587	104.34542		7.57004	104.32432		1.27	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future		7.62053	102.03120		7.63617	102.01138		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		8.89611	95.04380		8.91214	94.92244			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future		8.95849	92.63826		8.97503	92.51498			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		8.98098	94.69825		8.99702	94.56832			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		9.04276	96.29363		9.05928	96.16169			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		9.09587	93.84903		9.11271	93.71628			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		9.06310	97.06657		9.07396	96.96928			0.00	114,053,219.75	1,175	49,930.00
R2037	On 04/02/2016	Bond Future		9.12112	94.44471		9.13229	94.34588			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		9.17219	96.12538		9.18351	96.02633			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		7.80089	103.63137		7.80203	103.62826		3.44	0.00	0.00	0	23,871.00
R204	On 04/02/2016	Bond Future		7.89562	101.34047		7.89684	101.33739		2.80	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		7.96771	103.14298		7.96833	103.14154		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		9.10109	98.85646		9.10173	98.85020			0.00	0.00	0	17,486.00
R2044	On 04/02/2016	Bond Future		9.15603	96.13958		9.15668	96.13328			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		9.20436	97.85036		9.20486	97.84556			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		9.08172	98.24771		9.08746	98.18992			0.00	0.00	0	48,592.00
R2048	On 04/02/2016	Bond Future		9.13800	99.90269		9.14389	99.84408			0.00	349,659,415.00	3,500	3,750.00
R2048	On 05/05/2016	Bond Future		9.18217	97.24357		9.18806	97.18550			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

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 05/11/2015	Bond Future			8.04911		99.51912		8.06057	99.47979		4.60	0.00	0.00	0	44,623.00
R207	On 05/11/2015	Bond Future	7.43	Call	92.47000		0.09247		91.09000	0.09109	92.470	4.49	0.11	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	123.61000		0.12361		121.62000	0.12162	123.610	4.50	0.14	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.13743		97.55400		8.14972	97.51408		4.12	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	148.38000		0.14838		145.15000	0.14515	148.380	3.93	0.12	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	275.17000		0.27517		269.51000	0.26951	275.170	3.98	0.20	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.21213		99.28940		8.22485	99.25040		4.25	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	551.98000		0.55198		543.58000	0.54358	551.980	4.11	0.28	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.28867		97.45709		8.30286	97.41626		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			8.17816		94.62005		8.18946	94.57343		5.92	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	392.53000		0.39253		412.71000	0.41271	392.530	6.01	0.28	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.25633		96.21414		8.26827	96.16682		5.28	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.31945		94.52379		8.33172	94.47715		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			8.99580		75.24084		9.00663	75.16044		15.20	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	487.82000		0.48782		482.66000	0.48266	487.820	14.95	0.20	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,754.92000		1.75492		1,810.25000	1.81025	1,754.920	15.20	0.49	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,004.87000		1.00487		1,046.39000	1.04639	1,004.870	15.47	0.33	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.04954		76.50841		9.06065	76.42679		14.83	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,487.63000		1.48763		1,521.33000	1.52133	1,487.630	15.11	0.30	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.09547		74.71969		9.10672	74.63783		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			178.25525		178.25525		178.25222	178.25222			0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future			181.27293		181.27293		181.26992	181.26992			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			135.90961		135.90961		135.91039	135.91039			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.51219		136.51219		136.51304	136.51304			0.00	0.00	0	1,120.00

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
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		140.86642	140.86642	140.86442	140.86442			0.00	0.00	0	928.00
R212		On 04/02/2016	Bond Future		141.38715	141.38715	141.38520	141.38520			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		8.92633	85.44514	8.94234	85.32823		13.07	0.00	2,819,689.62	33	21,426.00
R213		On 04/02/2016	Bond Future		8.98952	86.88455	9.00603	86.76570		12.60	0.00	0.00	0	450.00
R213		On 05/05/2016	Bond Future		9.03876	84.88095	9.05557	84.76141		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		9.03089	76.23118	9.03661	76.18633		15.88	0.00	0.00	0	11,693.00
R214		On 04/02/2016	Bond Future		9.08571	77.51533	9.09158	77.46980		15.54	0.00	0.00	0	4,620.00
R214		On 05/05/2016	Bond Future		9.12851	75.59865	9.13438	75.55349		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		24,041.05000	24,041.05000	24,224.42000	24,224.42000			0.00	0.00	0	0.00
RAIN		On 11/12/2015	Foreign Exchange Future		24,355.57000	24,355.57000	24,539.38000	24,539.38000			0.00	0.00	0	0.00
SGD / R		On 14/09/2015	Foreign Exchange Future		9.62470	9.62470	9.70860	9.70860		13.93	0.00	0.00	0	0.00
SGD / R		On 11/12/2015	Foreign Exchange Future		9.73570	9.73570	9.81760	9.81760		16.20	0.00	0.00	0	0.00
TRY / R		On 14/09/2015	Foreign Exchange Future		4.45750	4.45750	4.51260	4.51260		9.79	0.00	0.00	0	0.00
TRY / R		On 11/12/2015	Foreign Exchange Future		4.40660	4.40660	4.46310	4.46310		16.15	0.00	0.00	0	0.00
TRY / R		On 14/03/2016	Foreign Exchange Future		4.35550	4.35550	4.41210	4.41210		16.91	0.00	0.00	0	0.00
ZMW / R		On 14/09/2015	Foreign Exchange Future		1.39060	1.39060	1.38610	1.38610			0.00	0.00	0	130.00
ZMW / R		On 11/12/2015	Foreign Exchange Future		1.35760	1.35760	1.35360	1.35360			0.00	0.00	0	7,688.00
ZMW / R		On 14/03/2016	Foreign Exchange Future		1.33020	1.33020	1.32720	1.32720			0.00	0.00	0	0.00

Total for Derivatives :												12,638,957,879.99	867,892	4,755,713.00
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Grand Total:												12,638,957,879.99	867,892	4,755,713.00
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