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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/11/2015

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 17/11/2015	Any day expiry		14.37950	14.37950		14.37540	14.37540		14.99	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	1,229.50000	1.22950	1,225.44620	1.22545	1,229.500	22.17	1.00	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	1,029.50000	1.02950	1,025.50850	1.02551	1,029.500	24.55	1.00	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	979.50000	0.97950	975.53640	0.97554	979.500	25.14	1.00	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry		14.37950	14.37950		14.37540	14.37540		15.01	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	1,209.51780	1.20952	1,205.49750	1.20550	1,209.518	33.63	1.00	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	1,029.52400	1.02952	1,025.67590	1.02568	1,029.524	29.34	1.00	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry		14.38190	14.38190		14.38030	14.38030		15.16	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	0.04380	0.00004	0.12160	0.00012	0.044	25.97	0.00	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	2.11580	0.00212	4.91370	0.00491	2.116	20.69	0.02	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry		14.39180	14.39180		14.39000	14.39000		14.30	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	714.70320	0.71470	715.97220	0.71597	714.703	17.02	0.98	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	420.16860	0.42017	429.33200	0.42933	420.169	15.84	0.89	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry		14.39420	14.39420		14.39270	14.39270		14.55	0.00	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.15	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.15	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 25/11/2015	Any day expiry	12.63	Put	0.00080	0.00000	0.19760	0.00020	0.001	19.46	0.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	0.01470	0.00001	0.40080	0.00040	0.015	19.91	0.00	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	0.03670	0.00004	0.52220	0.00052	0.037	20.07	0.00	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	1,364.27500	1.36428	1,363.40940	1.36341	1,364.275	19.74	1.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	0.07500	0.00008	0.70940	0.00071	0.075	19.74	0.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	1,154.47240	1.15447	1,154.06910	1.15407	1,154.472	18.76	1.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	0.28950	0.00029	1.41420	0.00141	0.289	18.71	0.00	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	1,144.48950	1.14449	1,144.11420	1.14411	1,144.489	18.71	1.00	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	1,064.66990	1.06467	1,064.53950	1.06454	1,064.670	18.34	1.00	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	0.46990	0.00047	1.83950	0.00184	0.470	18.34	0.00	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	965.05530	0.96506	965.27990	0.96528	965.055	17.87	0.99	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	747.28630	0.74729	748.34690	0.74835	747.286	16.84	0.98	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	669.13440	0.66913	670.79340	0.67079	669.134	16.52	0.97	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	554.27470	0.55427	558.38720	0.55839	554.275	16.17	0.94	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.01710	0.00002	0.03960	0.00004	0.017	32.69	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry	14.39680		14.39680	14.39680	14.39530	14.39530		14.54	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry	14.42810		14.42810	14.42810	14.42660	14.42660		14.68	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.43590		14.43590	14.43590	14.43450	14.43450		14.86	0.00	419,103,048.80	29,032	600,981.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,485.90540	3.48591	3,484.51080	3.48451	3,485.905	26.21	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.00540	0.00001	0.01080	0.00001	0.005	26.21	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,435.90580	3.43591	3,434.51150	3.43451	3,435.906	25.90	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	3,235.90790	3.23591	3,234.51450	3.23451	3,235.908	24.66	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	3,035.91080	3.03591	3,034.51850	3.03452	3,035.911	23.43	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.01810	0.00002	0.02670	0.00003	0.018	22.47	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.01880	0.00002	0.02770	0.00003	0.019	22.43	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.03110	0.00003	0.04620	0.00005	0.031	21.95	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.03720	0.00004	0.05540	0.00006	0.037	21.77	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.05330	0.00005	0.07940	0.00008	0.053	21.42	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.07610	0.00008	0.11360	0.00011	0.076	21.08	0.00	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,286.02970	2.28603	2,284.69360	2.28469	2,286.030	20.56	1.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.14430	0.00014	0.21530	0.00022	0.144	20.45	0.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	2,236.05480	2.23605	2,234.73100	2.23473	2,236.055	20.38	1.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,936.34470	1.93634	1,935.15690	1.93516	1,936.345	19.34	1.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	0.54830	0.00055	0.80730	0.00081	0.548	19.13	0.00	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,866.46770	1.86647	1,865.33540	1.86534	1,866.468	19.10	1.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,856.48790	1.85649	1,855.36440	1.85536	1,856.488	19.06	1.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,836.53020	1.83653	1,835.42560	1.83543	1,836.530	18.99	1.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	0.89150	0.00089	1.30010	0.00130	0.892	18.65	0.00	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	1.09680	0.00110	1.59170	0.00159	1.097	18.44	0.00	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	1.13520	0.00114	1.64620	0.00165	1.135	18.40	0.01	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,637.15870	1.63716	1,636.32040	1.63632	1,637.159	18.30	0.99	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	1.25870	0.00126	1.82040	0.00182	1.259	18.30	0.01	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	1.49440	0.00149	2.15130	0.00215	1.494	18.13	0.01	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,537.67340	1.53767	1,537.04010	1.53704	1,537.673	17.95	0.99	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	1.77340		0.00177		2.54010	0.00254	1.773	17.95	0.01	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,438.33160		1.43833	1,438.03130	1.43803	1,438.332	17.55	0.99	0.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	2.43160		0.00243	3.53130	0.00353	2.432	17.55	0.01	0.00	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	2.81320		0.00281	4.08920	0.00409	2.813	17.32	0.01	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,339.15640		1.33916	1,339.23360	1.33923	1,339.156	17.09	0.99	0.00	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,240.27050		1.24027	1,240.84150	1.24084	1,240.271	16.63	0.98	0.00	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	4.37050		0.00437	6.34150	0.00634	4.371	16.63	0.02	0.00	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	1,190.96700		1.19097	1,191.83840	1.19184	1,190.967	16.39	0.98	0.00	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	1,161.43840		1.16144	1,162.50940	1.16251	1,161.438	16.26	0.98	0.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	1,131.95470		1.13195	1,133.24100	1.13324	1,131.955	16.12	0.97	0.00	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	7.02670		0.00703	10.11020	0.01011	7.027	15.89	0.03	0.00	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	1,063.35870		1.06336	1,065.21520	1.06522	1,063.359	15.80	0.97	0.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	1,043.81770		1.04382	1,045.85590	1.04586	1,043.818	15.70	0.97	0.00	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	7.91770		0.00792	11.35590	0.01136	7.918	15.70	0.03	0.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	1,004.82380		1.00482	1,007.25230	1.00725	1,004.824	15.52	0.96	0.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	946.58170		0.94658	949.66840	0.94967	946.582	15.24	0.96	0.00	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	10.68170		0.01068	15.16840	0.01517	10.682	15.24	0.04	0.00	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	927.24250		0.92724	930.56920	0.93057	927.243	15.15	0.95	0.00	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	859.89800		0.85990	864.15210	0.86415	859.898	14.83	0.94	0.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	850.32540		0.85033	854.72390	0.85472	850.325	14.78	0.94	0.00	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	15.31950		0.01532	21.41580	0.02142	15.320	14.69	0.06	0.00	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	15.78750		0.01579	22.03680	0.02204	15.788	14.64	0.06	0.00	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	16.26990		0.01627	22.67580	0.02268	16.270	14.60	0.07	0.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	16.76700		0.01677	23.33210	0.02333	16.767	14.55	0.07	0.00	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	793.17930		0.79318	798.50730	0.79851	793.179	14.50	0.93	0.00	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	737.22020		0.73722	742.97040	0.74297	737.220	14.33	0.92	0.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	21.32020		0.02132	28.47040	0.02847	21.320	14.33	0.08	0.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	30.09300		0.03009	37.60350	0.03760	30.093	14.40	0.11	0.00	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	639.93580		0.63994	646.58360	0.64658	639.936	14.42	0.88	0.00	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	35.43570		0.03544	43.66460	0.04366	35.436	14.43	0.13	0.00	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	572.43080		0.57243	580.54060	0.58054	572.431	14.48	0.84	0.00	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	46.53080		0.04653	56.04060	0.05604	46.531	14.48	0.16	0.00	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	48.31120		0.04831	58.00360	0.05800	48.311	14.49	0.16	0.00	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	500.36380		0.50036	510.10360	0.51010	500.364	14.55	0.80	0.00	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	64.46380		0.06446	75.60360	0.07560	64.464	14.55	0.20	0.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	66.73300		0.06673	78.04970	0.07805	66.733	14.56	0.21	0.00	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	469.79510		0.46980	480.23230	0.48023	469.795	14.58	0.77	0.00	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	432.94710		0.43295	444.21550	0.44422	432.947	14.62	0.74	0.00	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	95.69600		0.09570	108.83480	0.10883	95.696	14.64	0.28	0.00	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	357.56560		0.35757	370.43160	0.37043	357.566	14.70	0.67	0.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	332.18870		0.33219	345.53770	0.34554	332.189	14.73	0.65	0.00	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	147.99220		0.14799	163.06150	0.16306	147.992	14.76	0.38	0.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	307.93540		0.30794	321.70230	0.32170	307.935	14.76	0.62	0.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	160.33350		0.16033	175.68630	0.17569	160.334	14.78	0.40	0.00	0.00	0	12,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	257.53150	0.25753	271.99520	0.27200	257.532	14.83	0.55	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	197.88710	0.19789	211.48890	0.21149	197.887	15.13	0.46	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	261.98710	0.26199	276.98890	0.27699	261.987	15.13	0.54	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	129.24240	0.12924	143.07870	0.14308	129.242	15.67	0.34	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	115.69380	0.11569	129.37210	0.12937	115.694	15.81	0.31	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	94.44050	0.09444	107.66190	0.10766	94.440	16.06	0.26	0.00	0	5,752.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	69.93700	0.06994	82.19260	0.08219	69.937	16.41	0.20	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	65.18520	0.06519	77.18120	0.07718	65.185	16.49	0.19	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	31.32720	0.03133	41.65150	0.04165	31.327	17.25	0.10	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	23.13010	0.02313	32.85630	0.03286	23.130	17.54	0.08	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	15.76510	0.01577	24.53770	0.02454	15.765	17.90	0.06	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	8.71560	0.00872	15.87690	0.01588	8.716	18.45	0.03	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.46230	14.46230	14.46110	14.46110		14.89	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.01300	0.00001	0.03110	0.00003	0.013	24.49	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.01910	0.00002	0.06600	0.00007	0.019	22.45	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	443.70850	0.44371	455.34550	0.45535	443.708	14.60	0.69	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	0.69220	0.00069	1.26030	0.00126	0.692	23.75	0.00	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			14.48420	14.48420	14.48290	14.48290		15.15	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	24.69060	0.02469	29.92490	0.02992	24.691	14.49	0.08	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	649.67130	0.64967	658.41360	0.65841	649.671	14.52	0.79	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.52250	14.52250	14.52120	14.52120		15.31	0.00	0.00	0	60.00
\$ / R	On 13/01/2016	Any day expiry			14.52520	14.52520	14.52390	14.52390		15.34	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			14.56230	14.56230	14.56090	14.56090		15.49	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	2.03190	0.00203	2.80960	0.00281	2.032	18.76	0.01	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,606.81510	1.60682	1,610.48420	1.61048	1,606.815	14.86	0.96	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,471.06670	1.47107	1,475.90810	1.47591	1,471.067	14.43	0.95	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	53.53480	0.05353	62.51020	0.06251	53.535	14.53	0.11	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	438.93160	0.43893	452.20510	0.45221	438.932	15.41	0.55	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	175.26900	0.17527	186.67590	0.18668	175.269	17.30	0.27	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			14.56750	14.56750	14.56600	14.56600		15.53	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	95.71150	0.09571	105.64180	0.10564	95.711	14.63	0.18	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	565.92280	0.56592	578.17920	0.57818	565.923	15.19	0.64	0.00	0	100.00
\$ / R	On 12/02/2016	Any day expiry			14.60370	14.60370	14.60210	14.60210		15.67	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	2.36030	0.00236	3.63970	0.00364	2.360	18.72	0.01	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	210.63450	0.21063	223.43450	0.22343	210.635	17.48	0.28	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.62180	14.62180	14.62020	14.62020		15.69	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	861.50820	0.86151	872.06340	0.87206	861.508	14.80	0.75	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	307.32430	0.30732	322.10030	0.32210	307.324	15.30	0.37	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	361.56050	0.36156	375.83850	0.37584	361.561	16.39	0.42	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			14.63750	14.63750	14.63590	14.63590		15.84	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	4.74140	0.00474	6.96400	0.00696	4.741	17.93	0.01	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	80.84810	0.08085	92.98470	0.09298	80.848	14.58	0.14	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	408.06210	0.40806	422.53700	0.42254	408.062	16.26	0.45	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	205.24930	0.20525	218.88010	0.21888	205.249	18.02	0.26	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 29/02/2016	Any day expiry		14.64800	14.64800	14.64640	14.64640		15.84	0.00	0.00	0	0.00
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	178.05870	0.17806	190.03510	0.19004	178.059	14.79	0.25	0.00	0	100.00
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	517.75870	0.51776	532.03920	0.53204	517.759	15.77	0.53	0.00	0	100.00
\$ / R		On 11/03/2016	Any day expiry		14.67690	14.67690	14.67520	14.67520		16.08	0.00	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		14.68480	14.68480	14.68310	14.68310		16.05	0.00	113,865,939.20	7,754	85,112.00
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	1.87990	0.00188	3.26650	0.00327	1.880	18.99	0.00	0.00	0	1,500.00
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	4.03780	0.00404	5.79300	0.00579	4.038	17.81	0.01	0.00	0	42,370.00
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	4.35460	0.00435	6.13590	0.00614	4.355	17.69	0.01	0.00	0	30,000.00
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	5.93910	0.00594	7.92140	0.00792	5.939	17.24	0.01	0.00	0	1,000.00
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	6.24660	0.00625	8.32080	0.00832	6.247	17.18	0.01	0.00	0	1,204.00
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	7.14250	0.00714	9.48000	0.00948	7.143	17.03	0.01	0.00	0	788.00
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	7.63500	0.00764	10.11480	0.01011	7.635	16.95	0.01	0.00	0	1,000.00
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	8.29530	0.00830	10.96370	0.01096	8.295	16.85	0.02	0.00	0	30,000.00
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	9.94430	0.00994	13.07180	0.01307	9.944	16.64	0.02	0.00	0	786.00
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	12.69770	0.01270	16.55940	0.01656	12.698	16.35	0.02	0.00	0	10,000.00
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	2,154.97870	2.15498	2,158.97790	2.15898	2,154.979	15.79	0.96	0.00	0	12,000.00
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	27.15060	0.02715	34.40080	0.03440	27.151	15.43	0.05	0.00	0	10,000.00
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	1,914.58430	1.91458	1,920.68810	1.92069	1,914.584	15.31	0.95	0.00	0	20,000.00
\$ / R	12.95	Put	On 14/03/2016	Foreign Exchange Future	37.45070	0.03745	46.77960	0.04678	37.451	15.02	0.07	0.00	0	38,000.00
\$ / R	13.10	Put	On 14/03/2016	Foreign Exchange Future	46.92540	0.04693	57.98610	0.05799	46.925	14.73	0.08	0.00	0	35,000.00
\$ / R	13.20	Call	On 14/03/2016	Foreign Exchange Future	1,539.22730	1.53923	1,549.86110	1.54986	1,539.227	14.54	0.91	0.00	0	1,000.00
\$ / R	13.26	Put	On 14/03/2016	Foreign Exchange Future	59.80250	0.05980	72.87040	0.07287	59.803	14.45	0.10	0.00	0	10,000.00
\$ / R	13.50	Call	On 14/03/2016	Foreign Exchange Future	1,280.89390	1.28089	1,293.15480	1.29315	1,280.894	14.60	0.85	0.00	0	1,000.00
\$ / R	13.55	Call	On 14/03/2016	Foreign Exchange Future	1,240.15190	1.24015	1,252.45010	1.25245	1,240.152	14.63	0.84	0.00	0	12,000.00
\$ / R	13.63	Put	On 14/03/2016	Foreign Exchange Future	121.49180	0.12149	135.43500	0.13543	121.492	14.68	0.18	0.00	0	250.00
\$ / R	13.75	Put	On 14/03/2016	Foreign Exchange Future	148.92570	0.14893	162.50090	0.16250	148.926	14.76	0.21	0.00	0	4,350.00
\$ / R	13.76	Call	On 14/03/2016	Foreign Exchange Future	1,076.19200	1.07619	1,088.02280	1.08802	1,076.192	14.77	0.79	0.00	0	10,000.00
\$ / R	13.94	Call	On 14/03/2016	Foreign Exchange Future	945.60650	0.94561	956.19640	0.95620	945.606	14.88	0.74	0.00	0	788.00
\$ / R	14.00	Call	On 14/03/2016	Foreign Exchange Future	905.51910	0.90552	916.39260	0.91639	905.519	14.97	0.73	0.00	0	1,750.00
\$ / R	14.10	Call	On 14/03/2016	Foreign Exchange Future	841.83010	0.84183	853.40390	0.85340	841.830	15.12	0.70	0.00	0	9,370.00
\$ / R	14.20	Put	On 14/03/2016	Foreign Exchange Future	296.72700	0.29673	310.62350	0.31062	296.727	15.28	0.33	0.00	0	800.00
\$ / R	14.21	Call	On 14/03/2016	Foreign Exchange Future	775.68130	0.77568	787.93530	0.78794	775.681	15.29	0.66	0.00	0	10,000.00
\$ / R	14.31	Call	On 14/03/2016	Foreign Exchange Future	719.08190	0.71908	731.87030	0.73187	719.082	15.45	0.63	0.00	0	43,156.00
\$ / R	14.50	Call	On 14/03/2016	Foreign Exchange Future	620.66360	0.62066	634.22670	0.63423	620.664	15.74	0.57	0.00	0	1,300.00
\$ / R	14.59	Call	On 14/03/2016	Foreign Exchange Future	578.10300	0.57810	591.92250	0.59192	578.103	15.88	0.55	0.00	0	1,204.00
\$ / R	14.70	Call	On 14/03/2016	Foreign Exchange Future	529.49330	0.52949	543.53270	0.54353	529.493	16.05	0.51	0.00	0	2,000.00
\$ / R	14.75	Call	On 14/03/2016	Foreign Exchange Future	509.56890	0.50957	523.63560	0.52364	509.569	16.16	0.50	0.00	0	29,370.00
\$ / R	15.03	Call	On 14/03/2016	Foreign Exchange Future	410.91210	0.41091	424.80180	0.42480	410.912	16.76	0.42	0.00	0	250.00
\$ / R	15.25	Call	On 14/03/2016	Foreign Exchange Future	347.18650	0.34719	360.62760	0.36063	347.187	17.23	0.37	0.00	0	4,350.00
\$ / R	15.27	Call	On 14/03/2016	Foreign Exchange Future	341.93050	0.34193	355.32010	0.35532	341.931	17.27	0.36	0.00	0	38,000.00
\$ / R	15.60	Call	On 14/03/2016	Foreign Exchange Future	266.28990	0.26629	279.54210	0.27954	266.290	17.97	0.30	0.00	0	1,400.00
\$ / R	15.75	Call	On 14/03/2016	Foreign Exchange Future	238.02750	0.23803	251.55060	0.25155	238.028	18.28	0.27	0.00	0	1,000.00
\$ / R	16.11	Call	On 14/03/2016	Foreign Exchange Future	182.92880	0.18293	196.69670	0.19670	182.929	19.03	0.21	0.00	0	500.00
\$ / R	16.50	Call	On 14/03/2016	Foreign Exchange Future	136.40490	0.13640	152.66040	0.15266	136.405	19.72	0.16	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	16.75	Call	113.38550	0.11339	130.78570	0.13079	113.385	20.15	0.14	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	11.24050	0.01124	29.05400	0.02905	11.240	25.21	0.02	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.69010	14.69010	14.68840	14.68840		16.09	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	72.32070	0.07232	86.09930	0.08610	72.321	14.53	0.12	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	568.59240	0.56859	582.49400	0.58249	568.592	15.98	0.54	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.70840	14.70840	14.70670	14.70670		16.09	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	138.70200	0.13870	153.34650	0.15335	138.702	14.74	0.19	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	462.16120	0.46216	475.97270	0.47597	462.161	16.66	0.45	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.72420	14.72420	14.72240	14.72240		16.09	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	6.80290	0.00680	8.95330	0.00895	6.803	16.72	0.01	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	107.00400	0.10700	122.74290	0.12274	107.004	14.57	0.15	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	395.74980	0.39575	409.09850	0.40910	395.750	17.23	0.39	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	243.34150	0.24334	256.50560	0.25651	243.342	18.70	0.26	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.77670	14.77670	14.77490	14.77490		16.25	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	244.11950	0.24412	257.07730	0.25708	244.120	14.96	0.27	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	413.68620	0.41369	426.70400	0.42670	413.686	17.60	0.38	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.79770	14.79770	14.79580	14.79580		16.36	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	7.94710	0.00795	12.16410	0.01216	7.947	15.84	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	125.96710	0.12597	145.10770	0.14511	125.967	14.55	0.16	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	379.77860	0.37978	392.47330	0.39247	379.779	18.09	0.34	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	264.81650	0.26482	277.14880	0.27715	264.817	19.37	0.25	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			14.83450	14.83450	14.83250	14.83250		16.46	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	383.28360	0.38328	397.04640	0.39705	383.284	15.42	0.34	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	456.75300	0.45675	469.41160	0.46941	456.753	17.77	0.38	0.00	0	8,403.00
\$ / R	On 27/05/2016	Any day expiry			14.87950	14.87950	14.87750	14.87750		16.56	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	9.34260	0.00934	20.15310	0.02015	9.343	15.16	0.02	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	145.56840	0.14557	166.97440	0.16697	145.568	14.57	0.17	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	372.44430	0.37244	383.43030	0.38343	372.444	19.06	0.30	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	279.58600	0.27959	293.48290	0.29348	279.586	20.04	0.24	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.90620	14.90620	14.90410	14.90410		16.66	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	19.09560	0.01910	36.11530	0.03612	19.096	14.62	0.03	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	556.69300	0.55669	568.48820	0.56849	556.693	17.72	0.42	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.91430	14.91430	14.91210	14.91210		16.69	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.92490	14.92490	14.92270	14.92270		16.70	0.00	14,924,900.00	1,000	35,036.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	18.21890	0.01822	36.33480	0.03633	18.219	14.53	0.03	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	67.03670	0.06704	90.69730	0.09070	67.037	14.52	0.09	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	76.84770	0.07685	100.45100	0.10045	76.848	14.52	0.10	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	102.68540	0.10269	125.33540	0.12534	102.685	14.51	0.12	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,581.37360	1.58137	1,599.27640	1.59928	1,581.374	14.62	0.83	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	156.47360	0.15647	176.57640	0.17658	156.474	14.62	0.17	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	163.42380	0.16342	183.37650	0.18338	163.424	14.65	0.17	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	753.64030	0.75364	765.47000	0.76547	753.640	16.75	0.52	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	726.97830	0.72698	738.80630	0.73881	726.978	16.88	0.51	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	398.82230	0.39882	408.92800	0.40893	398.822	19.24	0.31	0.00	0	750.00

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	16.53	Call	346.84490	0.34684	357.97970	0.35798	346.845	19.77	0.27	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	303.34240	0.30334	317.15920	0.31716	303.342	20.19	0.24	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	286.70670	0.28671	301.54660	0.30155	286.707	20.37	0.23	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	269.91380	0.26991	285.77400	0.28577	269.914	20.57	0.22	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	172.18290	0.17218	200.08860	0.20009	172.183	22.46	0.14	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.96500	14.96500	14.96260	14.96260		16.85	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	9.93270	0.00993	27.30470	0.02730	9.933	14.46	0.02	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	166.30350	0.16630	185.07670	0.18508	166.303	14.68	0.17	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	369.69450	0.36969	380.55210	0.38055	369.694	19.92	0.28	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	306.47320	0.30647	321.12360	0.32112	306.473	20.55	0.23	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			15.04240	15.04240	15.03970	15.03970		17.10	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	10.23580	0.01024	33.19270	0.03319	10.236	13.92	0.02	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	183.44550	0.18345	201.62150	0.20162	183.445	14.77	0.17	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	360.60730	0.36061	373.83890	0.37384	360.607	20.69	0.25	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	318.77070	0.31877	334.42630	0.33443	318.771	21.16	0.23	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.08250	15.08250	15.07960	15.07960		17.21	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	51.42540	0.05143	95.05500	0.09505	51.425	13.67	0.06	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	737.25410	0.73725	745.43390	0.74543	737.254	17.95	0.46	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			15.12380	15.12380	15.12110	15.12110		17.23	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	10.79730	0.01080	38.59210	0.03859	10.797	13.51	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	196.76670	0.19677	217.54490	0.21754	196.767	14.78	0.17	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	353.74350	0.35374	368.66440	0.36866	353.743	21.52	0.23	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	328.07430	0.32807	344.27220	0.34427	328.074	21.86	0.22	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.15490	15.15490	15.15230	15.15230		17.31	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	200.07690	0.20008	222.94560	0.22295	200.077	14.75	0.17	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	372.14810	0.37215	386.94660	0.38695	372.148	21.55	0.24	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	365.05800	0.36506	380.22360	0.38022	365.058	21.64	0.23	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			15.16060	15.16060	15.15790	15.15790		17.32	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	282.20630	0.28221	293.55690	0.29356	282.206	15.14	0.22	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	435.11260	0.43511	446.68230	0.44668	435.113	20.90	0.27	0.00	0	48,990.00
\$ / R	On 15/09/2016	Any day expiry			15.18040	15.18040	15.17780	15.17780		17.40	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.19170	15.19170	15.18910	15.18910		17.39	0.00	15,191,700.00	1,000	13,149.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	138.74160	0.13874	181.46240	0.18146	138.742	14.20	0.13	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	431.55870	0.43156	443.87140	0.44387	431.559	21.18	0.26	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	405.12140	0.40512	418.74080	0.41874	405.121	21.47	0.25	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			15.21720	15.21720	15.21470	15.21470		17.40	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.32190	0.01132	43.23500	0.04324	11.322	13.14	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	205.67220	0.20567	232.66570	0.23267	205.672	14.68	0.17	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	362.33970	0.36234	378.38080	0.37838	362.340	22.28	0.22	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	351.05430	0.35105	372.67370	0.37267	351.054	22.62	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.29640	15.29640	15.29410	15.29410		17.56	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.84030	0.01184	48.98050	0.04898	11.840	12.90	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	208.58280	0.20858	242.70490	0.24270	208.583	14.51	0.17	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	380.96420	0.38096	410.14250	0.41014	380.964	23.29	0.21	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 26/10/2016	Any day expiry	18.85	Call	376.03830	0.37604	407.93730	0.40794	376.038	23.45	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.38900	15.38900	15.38700	15.38700		17.74	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	13.29120	0.01329	54.68430	0.05468	13.291	12.78	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	211.98220	0.21198	257.27070	0.25727	211.982	14.34	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	404.65220	0.40465	447.29020	0.44729	404.652	24.42	0.21	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.43310	15.43310	15.43140	15.43140		17.87	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.44690	15.44690	15.44520	15.44520		17.89	0.00	0.00	0	1,035.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	14.31050	0.01431	57.14080	0.05714	14.310	12.73	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	231.92970	0.23193	263.47940	0.26348	231.930	14.69	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	444.54180	0.44454	495.73600	0.49574	444.542	25.45	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	435.89840	0.43590	486.65420	0.48665	435.898	25.45	0.21	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.67850	15.67850	15.67830	15.67830		18.34	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.43590	14.43590	14.43450	14.43450		14.86	0.00	1,198,179.70	83	928.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.68480	14.68480	14.68310	14.68310		16.05	0.00	807,664.00	55	171.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.92490	14.92490	14.92270	14.92270		16.70	0.00	298,498.00	20	219.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.19170	15.19170	15.18910	15.18910		17.39	0.00	0.00	0	55.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.93240	21.93240	21.96620	21.96620		14.70	0.00	9,650,256.00	440	40,393.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.00020	0.00000	0.21420	0.00021	0.000	16.56	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,534.63800	2.53464	2,571.50560	2.57151	2,534.638	18.97	0.99	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,941.31930	1.94132	1,979.55940	1.97956	1,941.319	17.86	0.98	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	10.12430	0.01012	15.11850	0.01512	10.124	17.23	0.03	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	11.42400	0.01142	16.99860	0.01700	11.424	16.65	0.03	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,615.20350	1.61520	1,655.17270	1.65517	1,615.204	16.13	0.97	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	21.73350	0.02173	31.30550	0.03131	21.733	13.93	0.06	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	1,184.73900	1.18474	1,228.31680	1.22832	1,184.739	13.82	0.94	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	24.05720	0.02406	33.82150	0.03382	24.057	13.67	0.07	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	76.06060	0.07606	88.40200	0.08840	76.061	14.04	0.17	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	692.32200	0.69232	739.59140	0.73959	692.322	14.18	0.77	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	585.69200	0.58569	633.40150	0.63340	585.692	14.32	0.71	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	153.29200	0.15329	167.20150	0.16720	153.292	14.32	0.29	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	393.25300	0.39325	439.11210	0.43911	393.253	14.63	0.56	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	45.17820	0.04518	59.52580	0.05953	45.178	16.59	0.10	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry			23.02680	23.02680	23.06070	23.06070		15.43	0.00	0.00	0	2.00
£ / R	On 14/03/2016	Foreign Exchange Future			22.31340	22.31340	22.34760	22.34760		14.96	0.00	0.00	0	9,589.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.68380	22.68380	22.71800	22.71800		15.66	0.00	0.00	0	25.00
£ / R	On 08/09/2016	Any day expiry			23.05170	23.05170	23.08600	23.08600		16.32	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	508.18780	0.50819	512.41250	0.51241	508.188	15.30	0.25	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	633.12360	0.63312	653.11200	0.65311	633.124	19.06	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.10000	23.10000	23.13500	23.13500		16.38	0.00	0.00	0	200.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11736	0.11736	0.11764	0.11764		21.14	0.00	0.00	0	7,990.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11971	0.11971	0.11999	0.11999		15.79	0.00	5,865.79	49	1,280.00

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			0.12204		0.12204		0.12232	0.12232		15.60	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.45850		15.45850		15.50040	15.50040		15.35	0.00	120,576,300.00	7,800	89,697.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	0.27090		0.00027		0.38330	0.00038	0.271	21.35	0.00	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	3.24140		0.00324		4.23700	0.00424	3.241	18.83	0.01	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	3.76560		0.00377		4.88980	0.00489	3.766	18.68	0.01	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	5.15640		0.00516		6.73720	0.00674	5.156	18.07	0.02	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	10.02240		0.01002		12.40370	0.01240	10.022	16.80	0.04	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.80	Put	39.86530		0.03987		41.85090	0.04185	39.865	14.98	0.13	0.00	0	65,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	129.46810		0.12947		156.84980	0.15685	129.468	15.89	0.32	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.31	Call	37.47930		0.03748		51.62600	0.05163	37.479	16.78	0.12	41,539,015.70	23,125	25,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	23.24140		0.02324		33.61960	0.03362	23.241	17.13	0.08	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.51890		15.51890		15.56100	15.56100		15.11	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	218.62540		0.21863		213.45320	0.21345	218.625	14.98	0.38	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	247.27240		0.24727		275.64850	0.27565	247.272	15.44	0.42	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.61010		15.61010		15.65200	15.65200		15.16	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	881.78770		0.88179		922.15880	0.92216	881.788	14.63	0.79	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	829.53770		0.82954		869.38970	0.86939	829.538	14.68	0.77	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			15.61710		15.61710		15.65910	15.65910		15.26	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	220.82140		0.22082		216.33160	0.21633	220.821	14.95	0.31	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	475.46030		0.47546		508.14510	0.50815	475.460	15.21	0.55	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			15.63040		15.63040		15.67260	15.67260		15.31	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	372.80430		0.37280		364.55800	0.36456	372.804	15.18	0.41	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	331.34120		0.33134		354.64230	0.35464	331.341	16.07	0.39	0.00	0	100.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.76560		15.76560		15.80810	15.80810		15.57	0.00	35,882,505.60	2,276	30,058.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	15.21260		0.01521		18.54140	0.01854	15.213	17.32	0.03	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	18.36610		0.01837		22.02810	0.02203	18.366	16.97	0.03	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	41.21700		0.04122		46.30110	0.04630	41.217	15.47	0.07	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	51.44000		0.05144		56.82400	0.05682	51.440	15.05	0.08	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	125.18400		0.12518		128.31420	0.12831	125.184	14.74	0.17	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,060.68270		1.06068		1,102.23390	1.10223	1,060.683	14.80	0.76	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	212.06530		0.21207		209.84300	0.20984	212.065	14.82	0.25	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	364.32070		0.36432		357.10370	0.35710	364.321	15.21	0.37	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	486.49860		0.48650		513.91560	0.51392	486.499	15.90	0.47	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	468.15160		0.46815		494.95260	0.49495	468.152	15.98	0.45	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	416.92740		0.41693		441.88150	0.44188	416.927	16.22	0.42	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	371.07420		0.37107		394.22180	0.39422	371.074	16.46	0.38	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.06780		16.06780		16.11100	16.11100		16.03	0.00	0.00	0	539.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	112.82980		0.11283		117.90480	0.11790	112.830	14.67	0.12	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	825.45610		0.82546		854.79690	0.85480	825.456	15.91	0.55	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.41310		16.41310		16.45790	16.45790		16.52	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.74180		16.74180		16.78900	16.78900		16.98	0.00	0.00	0	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.03887		102.03887		102.09930	102.09930			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
1Y STND	On 19/12/2016	Interest Rate Swap			99.91138		99.91138		99.90053	99.90053			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.12198		100.12198		100.10270	100.10270			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.02226		100.02226		100.05340	100.05340			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 04/02/2016	Index Future			471.31300		471.31300		470.85100	470.85100			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			479.37000		479.37000		478.91800	478.91800			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			549.90500		549.90500		549.09400	549.09400			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			559.30600		559.30600		558.50100	558.50100			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			500.51800		500.51800		499.94700	499.94700			0.00	0.00	0	611.00
ALBI	On 05/05/2016	Index Future			509.07500		509.07500		508.51200	508.51200			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			518.15000		518.15000		517.57500	517.57500			0.00	0.00	0	0.00
AU\$ / R	On 23/11/2015	Any day expiry			10.29680		10.29680		10.33610	10.33610		12.41	0.00	0.00	0	0.00
AU\$ / R	On 23/11/2015	Any day expiry	10.06	Put	10.40690		0.01041		13.08990	0.01309	10.407	13.75	0.11	0.00	0	10,000.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.22660		10.22660		10.26540	10.26540		13.90	0.00	7,158,620.00	700	14,833.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	2.49340		0.00249		1.93660	0.00194	2.493	16.95	0.02	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	634.90060		0.63490		671.90160	0.67190	634.901	14.82	0.95	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	161.90470		0.16190		178.82780	0.17883	161.905	13.90	0.54	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.27140		10.27140		10.31080	10.31080		12.28	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.35010		10.35010		10.38970	10.38970		12.11	0.00	12,896,224.60	1,246	7,923.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	83.56280		0.08356		0.00000	0.00000	83.563	12.01	0.20	398,116.62	200	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	264.84290		0.26484		0.00000	0.00000	264.843	12.24	0.49	1,012,017.30	200	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	56.66460		0.05666		0.00000	0.00000	56.665	14.72	0.13	305,546.80	200	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.47650		10.47650		10.51590	10.51590		13.24	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.62090		10.62090		10.66090	10.66090		14.27	0.00	0.00	0	500.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.81130		10.81130		10.82310	10.82310		10.62	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.99490		10.99490		11.00670	11.00670		12.70	0.00	21,989.80	2	2.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.33430		14.33430		14.36070	14.36070		16.42	0.00	0.00	0	6,549.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.65440		14.65440		14.68000	14.68000		16.09	0.00	190,507.20	13	1,173.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.24930		2.24930		2.24640	2.24640		16.20	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.26670		2.26670		2.26340	2.26340		15.47	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.07510		2.07510		2.08080	2.08080		17.54	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.11840		2.11840		2.12420	2.12420		19.10	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 05/05/2016	Bond Future	128.79601		128.79601		128.81541	128.81541			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 04/02/2016	Bond Future	10.18778	81.22340		10.19915	81.14684				0.00	0.00	0	6,569.00
ES33	On 05/05/2016	Bond Future	10.28090	78.82383		10.29230	78.74825				0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.36901	80.24516		10.38090	80.16749				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI	498.24600	498.24600		497.69400	497.69400				0.00	4,982,460.00	1	449.00
GOVI	On 05/05/2016	GOVI	506.76400	506.76400		506.22100	506.22100				0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	515.79800	515.79800		515.24300	515.24300				0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	123.89997	123.89997		123.91715	123.91715				0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	126.02958	126.02958		126.05023	126.05023				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	105.55398	105.55398		105.56817	105.56817				0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	106.39387	106.39387		106.41112	106.41112				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future	129.76132	129.76132		129.32054	129.32054				0.00	32,440,330.00	250	13,849.00
I2038	On 05/05/2016	Bond Future	131.99165	131.99165		131.54667	131.54667				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 04/02/2016	Bond Future	130.90920	130.90920		130.92648	130.92648				0.00	32,727,300.00	250	9,362.00

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
I2046	On 05/05/2016	Bond Future		131.73073	131.73073		131.75182	131.75182			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 04/02/2016	Bond Future		136.69164	136.69164		136.70966	136.70966			0.00	34,172,910.00	250	7,884.00
I2050	On 05/05/2016	Bond Future		139.04084	139.04084		139.06261	139.06261			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 04/02/2016	Index Future		237.78300	237.78300		238.00900	238.00900			0.00	0.00	0	1,035.00
IGOV	On 05/05/2016	Index Future		241.86800	241.86800		242.10500	242.10500			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future		246.19800	246.19800		246.44000	246.44000			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		643.88300	643.88300		644.34600	644.34600			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		654.92900	654.92900		655.40400	655.40400			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.37000	93.63000		6.37000	93.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.45000	93.55000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.54000	93.46000		6.54000	93.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.65000	93.35000		6.65000	93.35000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.71000	93.29000		6.71000	93.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		6.82000	93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.98000	93.02000		6.98000	93.02000			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		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.72000	92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.90000	92.10000		7.90000	92.10000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.14050	0.14050		0.13950	0.13950			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.13990	0.13990		0.13960	0.13960			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.13960	0.13960		0.13930	0.13930			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.13890	0.13890		0.13870	0.13870			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.07210	0.07210		0.07180	0.07180			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.06800	0.06800		0.06780	0.06780			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06500	0.06500		0.06480	0.06480			0.00	0.00	0	0.00
NZ\$ / R	On 20/11/2015	Any day expiry		9.30750	9.30750		9.37990	9.37990		15.34	0.00	149,811,200.00	16,000	8,000.00
NZ\$ / R	On 20/11/2015	Any day expiry	9.34	Put	79.68430	0.07968	61.18930	0.06119	79.684	15.94	0.58	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		9.33450	9.33450		9.40660	9.40660		10.86	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		9.43330	9.43330		9.50540	9.50540		11.62	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		9.53570	9.53570		9.60760	9.60760		13.23	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.07080	1.07080		1.07380	1.07380			0.00	770,976.00	720	2,879.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.07360	1.07360		1.07660	1.07660			0.00	0.00	0	50.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.07660		1.07660		1.07960	1.07960			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			8.65729		114.22082		8.67876	114.05887		9.51	0.00	140,377,387.78	1,229	52,766.00
R186	On 04/02/2016	Bond Future	7.90	Call	301.50000		0.30150		300.14000	0.30014	301.500	9.22	0.13	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	438.83000		0.43883		434.76000	0.43476	438.830	9.27	0.17	34,803,862.01	1,800	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	1,187.31000		1.18731		1,164.82000	1.16482	1,187.310	9.39	0.36	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	1,327.41000		1.32741		1,301.28000	1.30128	1,327.410	9.40	0.39	39,689,155.88	900	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	2,049.08000		2.04908		2,167.84000	2.16784	2,049.080	9.47	0.50	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	1,865.07000		1.86507		1,979.06000	1.97906	1,865.070	9.49	0.47	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,692.99000		1.69299		1,802.04000	1.80204	1,692.990	9.51	0.44	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	1,533.40000		1.53340		1,637.41000	1.63741	1,533.400	9.53	0.41	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	1,443.07000		1.44307		1,544.02000	1.54402	1,443.070	9.55	0.39	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	630.48000		0.63048		693.80000	0.69380	630.480	9.71	0.21	43,175,712.98	1,800	700.00
R186	On 05/05/2016	Bond Future			8.72182		116.17496		8.74367	116.01364		9.25	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,828.45000		2.82845		2,931.53000	2.93153	2,828.450	9.25	0.48	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	2,488.96000		2.48896		2,585.55000	2.58555	2,488.960	9.29	0.44	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			8.77903		112.96838		8.80189	112.80316		9.40	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 04/02/2016	Bond Future			293.67436		293.67436		293.71535	293.71535			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			298.72148		298.72148		298.77102	298.77102			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 04/02/2016	Bond Future			241.64821		241.64821		242.69959	242.69959			0.00	0.00	0	47,671.00
R202	On 05/05/2016	Bond Future			245.80130		245.80130		246.87717	246.87717			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 04/02/2016	Bond Future			8.42393		99.93117		8.45089	99.79322		7.17	0.00	142,501,848.42	1,426	11,370.00
R2023	On 05/05/2016	Bond Future			8.49176		97.71379		8.51942	97.57642		7.20	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.54978		99.47529		8.57902	99.33450		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 04/02/2016	Bond Future			7.46947		104.47421		7.49370	104.43807		1.68	0.00	0.00	0	15,947.00
R203	On 05/05/2016	Bond Future			7.57149		102.09338		7.59806	102.05969		1.48	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.64245		103.93406		7.67635	103.89879		1.21	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 04/02/2016	Bond Future			9.05652		91.91098		9.07272	91.79157			0.00	0.00	0	9,973.00
R2030	On 05/05/2016	Bond Future			9.12303		93.48399		9.13938	93.36533			0.00	0.00	0	0.00
R2030	On 31/01/2030	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
R2032	On 04/02/2016	Bond Future			9.16608		95.31522		9.18226	95.18797			0.00	0.00	0	2,957.00
R2032	On 04/02/2016	Bond Future	9.20	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			9.23121		92.78992		9.24754	92.66332			0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			9.29053		94.46314		9.30750	94.33337			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 04/02/2016	Bond Future			9.32925		92.62980		9.34026	92.53533			0.00	0.00	0	49,449.00
R2037	On 04/02/2016	Bond Future	9.30	Put	251.72000		0.25172		346.19000	0.34619	251.720		1.00	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			9.39386		94.21520		9.40487	94.12192			0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			9.45428		91.65537		9.46574	91.55950			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 04/02/2016	Bond Future			7.81638		101.54078		7.83377	101.49678		3.13	0.00	0.00	0	30,253.00
R204	On 05/05/2016	Bond Future			7.90965		103.27791		7.92759	103.23619		2.85	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			7.98892		101.10083		8.00943	101.05740		2.66	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
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.40702		93.76097		9.41799	93.65932			0.00	0.00	0	17,852.00
R2044	On 04/02/2016	Bond Future	9.58	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	25.00
R2044	On 05/05/2016	Bond Future			9.46942		95.36576		9.48040	95.26522			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.52786		92.70145		9.53927	92.59820			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 04/02/2016	Bond Future			9.38294		97.51757		9.38880	97.46179			0.00	0.00	0	55,118.00
R2048	On 04/02/2016	Bond Future	9.45	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			9.44064		94.75226		9.44636	94.69843			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.49300		96.46058		9.49898	96.40489			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 04/02/2016	Bond Future			8.06234		97.79835		8.08998	97.70832		4.37	0.00	0.00	0	47,160.00
R207	On 04/02/2016	Bond Future	7.27	Call	79.04000		0.07904		76.80000	0.07680	79.040		4.18	0.09	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	179.56000		0.17956		173.33000	0.17333	179.560		4.23	0.17	0	19.00
R207	On 05/05/2016	Bond Future			8.15272		99.47180		8.18158	99.38314		4.10	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 05/05/2016	Bond Future	7.56	Call	406.13000		0.40613		391.48000	0.39148	406.130	3.97	0.25	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.23162		97.62149		8.26324	97.53033		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 04/02/2016	Bond Future			8.20149		96.43185		8.23397	96.30283		5.57	0.00	0.00	0	38,271.00
R208	On 05/05/2016	Bond Future			8.27810		94.68118		8.31181	94.55285		5.48	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.34475		96.38823		8.38089	96.25665		5.19	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 04/02/2016	Bond Future			9.22892		75.20719		9.23984	75.12910		14.58	0.00	0.00	0	41,102.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,163.64000		1.16364		1,224.59000	1.22459	1,163.640	14.59	0.33	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.28688		73.34534		9.29779	73.26817		14.93	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	588.45000		0.58845		591.49000	0.59149	588.450	14.44	0.16	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,082.48000		2.08248		2,076.09000	2.07609	2,082.480	14.81	0.41	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.33952		74.66790		9.35085	74.58858		14.65	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 04/02/2016	Bond Future			184.49037		184.49037		184.51593	184.51593			0.00	0.00	0	3,356.00
R210	On 05/05/2016	Bond Future			185.49581		185.49581		185.52636	185.52636			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 04/02/2016	Bond Future			135.71968		135.71968		135.73852	135.73852			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			138.05247		138.05247		138.07522	138.07522			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future			142.10391		142.10391		142.12360	142.12360			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			144.54651		144.54651		144.57029	144.57029			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 04/02/2016	Bond Future			9.12265		85.93294		9.13370	85.85465		12.49	0.00	0.00	0	31,687.00
R213	On 05/05/2016	Bond Future			9.18398		83.85613		9.19501	83.77902		12.76	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.23906		85.36790		9.25055	85.28862		12.48	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
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 04/02/2016	Bond Future	9.30060		75.87758		9.31155	75.79571		15.23	0.00	0.00	0	32,977.00
R214	On 04/02/2016	Bond Future	9.35	Put	1,963.43000	1.96343	2,040.93000	2.04093	1,963.430	15.16	0.46	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	1,631.91000	1.63191	1,704.27000	1.70427	1,631.910	15.21	0.40	0.00	0	25.00
R214	On 05/05/2016	Bond Future	9.35584		73.88210		9.36679	73.80106		15.63	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	9.40565		75.21408		9.41700	75.13088		15.33	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future	24,894.11000		24,894.11000		24,919.11000	24,919.11000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	10.14110		10.14110		10.13410	10.13410		11.44	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	10.28290		10.28290		10.27550	10.27550		12.47	0.00	0.00	0	3,191.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.99070		4.99070		5.00900	5.00900		10.12	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.94120		4.94120		4.96210	4.96210		13.11	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.14960		1.14960		1.19760	1.19760			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.10510		1.10510		1.15170	1.15170			0.00	0.00	0	1.00
Total for Derivatives :												1,450,480,038.19	99,821	4 251 268.00
Grand Total:												1,450,480,038.19	99,821	4 251 268.00