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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/12/2015

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 08/12/2015	Any day expiry	14.32890	14.32890		14.39490	14.39490		17.23	0.00	0.00	0	276.00
\$ / R	On 10/12/2015	Any day expiry	14.33380	14.33380		14.39980	14.39980		16.49	0.00	0.00	0	133.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.33630	14.33630		14.40230	14.40230		16.56	0.00	1,152,767,546.70	80,409	535,945.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,386.30000	3.38630	3,452.30000	3.45230	3,386.300	31.39	1.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.00000	0.00000	0.00000	0.00000	0.000	31.39	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,336.30000	3.33630	3,402.30000	3.40230	3,336.300	32.01	1.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	3,136.30010	3.13630	3,202.30000	3.20230	3,136.300	34.47	1.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,936.30210	2.93630	3,002.30000	3.00230	2,936.302	36.94	1.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.00940	0.00001	0.00000	0.00000	0.009	37.09	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.00960	0.00001	0.00000	0.00000	0.010	36.98	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.01220	0.00001	0.00000	0.00000	0.012	35.47	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.01320	0.00001	0.00000	0.00000	0.013	34.93	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.01580	0.00002	0.00000	0.00000	0.016	33.85	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.01890	0.00002	0.00000	0.00000	0.019	32.77	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,186.32490	2.18632	2,252.30000	2.25230	2,186.325	31.15	1.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.02640	0.00003	0.00000	0.00000	0.026	30.82	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	11/12/2015	Foreign Exchange Future	12.20	Call	2,136.32740	2.13633	2,202.30000	2.20230	2,136.327	30.61	1.00	0.00	0	1,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.50	Call	1,836.35000	1.83635	1,902.30220	1.90230	1,836.350	27.36	1.00	0.00	0	500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.56	Put	0.05690	0.00006	0.00450	0.00000	0.057	26.71	0.00	0.00	0	2,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.57	Call	1,766.35820	1.76636	1,832.30510	1.83231	1,766.358	26.61	1.00	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.58	Call	1,756.35940	1.75636	1,822.30580	1.82231	1,756.359	26.50	1.00	0.00	0	150.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.60	Call	1,736.36210	1.73636	1,802.30720	1.80231	1,736.362	26.28	1.00	0.00	0	20,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.70	Put	0.07780	0.00008	0.02180	0.00002	0.078	25.20	0.00	0.00	0	5,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.76	Put	0.08950	0.00009	0.04040	0.00004	0.089	24.55	0.00	0.00	0	402.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.77	Put	0.09170	0.00009	0.04460	0.00004	0.092	24.45	0.00	0.00	0	12,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.80	Call	1,536.39850	1.53640	1,602.35990	1.60236	1,536.399	24.12	1.00	0.00	0	17,883.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.80	Put	0.09850	0.00010	0.05990	0.00006	0.098	24.12	0.00	0.00	0	50,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.85	Put	0.11130	0.00011	0.09630	0.00010	0.111	23.58	0.00	0.00	0	8,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.90	Call	1,436.42620	1.43643	1,502.45180	1.50245	1,436.426	23.04	1.00	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.90	Put	0.12620	0.00013	0.15180	0.00015	0.126	23.04	0.00	0.00	0	100.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.00	Call	1,336.50100	1.33650	1,402.58580	1.40259	1,336.501	22.35	1.00	0.00	0	1,197.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.00	Put	0.20100	0.00020	0.28580	0.00029	0.201	22.35	0.00	0.00	0	54,500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.05	Put	0.25430	0.00025	0.34850	0.00035	0.254	22.01	0.00	0.00	0	20,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.10	Call	1,236.62230	1.23662	1,302.72580	1.30273	1,236.622	21.67	1.00	0.00	0	12,166.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.20	Call	1,136.81940	1.13682	1,202.93900	1.20294	1,136.819	20.99	1.00	0.00	0	677.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.20	Put	0.51940	0.00052	0.63900	0.00064	0.519	20.99	0.00	0.00	0	60.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.25	Call	1,086.96070	1.08696	1,153.08490	1.15308	1,086.961	20.64	1.00	0.00	0	201.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.28	Call	1,057.06360	1.05706	1,123.18880	1.12319	1,057.064	20.44	0.99	0.00	0	150.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.31	Call	1,027.18300	1.02718	1,093.30700	1.09331	1,027.183	20.23	0.99	0.00	0	5,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.36	Put	1.12560	0.00113	1.24170	0.00124	1.126	19.89	0.01	0.00	0	1,260.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.38	Call	957.54080	0.95754	1,023.65090	1.02365	957.541	19.76	0.99	0.00	0	12,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.40	Call	937.66780	0.93767	1,003.77010	1.00377	937.668	19.62	0.99	0.00	0	1,300.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.40	Put	1.36780	0.00137	1.47010	0.00147	1.368	19.62	0.01	0.00	0	1,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.44	Call	897.96300	0.89796	964.04250	0.96404	897.963	19.35	0.99	0.00	0	39,222.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.50	Call	838.53100	0.83853	904.55270	0.90455	838.531	18.93	0.98	0.00	0	2,150.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.50	Put	2.23100	0.00223	2.25270	0.00225	2.231	18.93	0.02	0.00	0	200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.52	Call	818.76100	0.81876	884.75540	0.88476	818.761	18.80	0.98	0.00	0	5,200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.59	Call	749.77090	0.74977	815.62540	0.81563	749.771	18.32	0.98	0.00	0	12,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.60	Call	739.94590	0.73995	805.77340	0.80577	739.946	18.25	0.98	0.00	0	1,300.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.62	Put	4.02250	0.00402	3.79020	0.00379	4.023	18.11	0.03	0.00	0	4,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.63	Put	4.22510	0.00423	3.95960	0.00396	4.225	18.05	0.03	0.00	0	250.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.64	Put	4.43810	0.00444	4.13660	0.00414	4.438	17.98	0.03	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.65	Put	4.66380	0.00466	4.32190	0.00432	4.664	17.91	0.03	0.00	0	15,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.66	Call	681.27500	0.68127	746.81570	0.74682	681.275	17.89	0.97	0.00	0	2,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.72	Call	623.56300	0.62356	688.41380	0.68841	623.563	17.78	0.95	0.00	0	500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.72	Put	7.26300	0.00726	6.11380	0.00611	7.263	17.78	0.05	0.00	0	500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.80	Put	11.73190	0.01173	9.97620	0.00998	11.732	17.62	0.07	0.00	0	11,200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.83	Call	520.24020	0.52024	584.18930	0.58419	520.240	17.56	0.92	0.00	0	660.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.84	Put	14.75180	0.01475	12.59290	0.01259	14.752	17.54	0.09	0.00	0	13,360.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.91	Call	447.94830	0.44795	510.87940	0.51088	447.948	17.41	0.88	0.00	0	200.00	

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	13.91	Put	21.64830	0.02165	18.57940	0.01858	21.648	17.41	0.12	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	22.82680	0.02283	19.60300	0.01960	22.827	17.39	0.12	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.95	Put	26.68930	0.02669	22.95910	0.02296	26.689	17.33	0.14	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	370.62590	0.37063	431.89740	0.43190	370.626	17.23	0.83	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	34.32590	0.03433	29.59740	0.02960	34.326	17.23	0.17	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	36.04960	0.03605	31.09600	0.03110	36.050	17.21	0.18	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	337.94590	0.33795	398.26250	0.39826	337.946	17.16	0.80	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	298.80370	0.29880	357.70770	0.35771	298.804	17.06	0.76	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	60.01690	0.06002	51.94540	0.05195	60.017	17.00	0.27	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	220.41040	0.22041	275.23310	0.27523	220.410	16.85	0.65	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	194.85280	0.19485	247.83280	0.24783	194.853	16.77	0.61	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	110.49990	0.11050	95.96970	0.09597	110.500	16.71	0.42	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	170.99930	0.17100	221.94180	0.22194	170.999	16.69	0.57	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	123.43120	0.12343	107.28160	0.10728	123.431	16.65	0.45	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	124.61860	0.12462	169.50230	0.16950	124.619	16.61	0.47	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Put	158.31860	0.15832	137.20230	0.13720	158.319	16.61	0.53	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	77.15740	0.07716	111.81700	0.11182	77.157	16.97	0.33	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	240.85740	0.24086	209.51700	0.20952	240.857	16.97	0.67	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	33.44340	0.03344	54.88640	0.05489	33.443	17.52	0.17	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	26.67610	0.02668	45.29860	0.04530	26.676	17.65	0.14	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.83	Call	18.34070	0.01834	32.96360	0.03296	18.341	17.87	0.10	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	17.48290	0.01748	31.65160	0.03165	17.483	17.90	0.10	0.00	0	5,752.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	9.19430	0.00919	18.36040	0.01836	9.194	18.26	0.06	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	7.88820	0.00789	16.12590	0.01613	7.888	18.34	0.05	0.00	0	130,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	2.44910	0.00245	5.05850	0.00506	2.449	20.35	0.02	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	1.63660	0.00164	3.34210	0.00334	1.637	21.26	0.01	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	1.02030	0.00102	2.02960	0.00203	1.020	22.39	0.01	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	0.52770	0.00053	0.98830	0.00099	0.528	24.11	0.00	0.00	0	53,000.00
\$ / R	On 17/12/2015	Any day expiry			14.35170	14.35170	14.42100	14.42100		15.73	0.00	0.00	0	0.00
\$ / R	On 17/12/2015	Any day expiry	14.41	Call	150.83510	0.15084	0.00000	0.00000	150.835	15.88	0.45	32,734,586.50	5,000	5,000.00
\$ / R	On 17/12/2015	Any day expiry	14.42	Call	146.74220	0.14674	0.00000	0.00000	146.742	15.91	0.45	32,129,988.00	5,000	5,000.00
\$ / R	On 21/12/2015	Any day expiry			14.36230	14.36230	14.42940	14.42940		15.38	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.00040	0.00000	0.00000	0.00000	0.000	28.01	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.00020	0.00000	0.000	22.34	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	317.90560	0.31791	374.67020	0.37467	317.906	15.32	0.68	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	0.09420	0.00009	0.12260	0.00012	0.094	29.05	0.00	0.00	0	300.00
\$ / R	On 22/12/2015	Any day expiry			14.36490	14.36490	14.43210	14.43210		15.43	0.00	0.00	0	0.00
\$ / R	On 22/12/2015	Any day expiry	13.89	Call	518.99100	0.51899	582.27800	0.58228	518.991	15.31	0.84	0.00	0	15,000.00
\$ / R	On 22/12/2015	Any day expiry	14.43	Call	173.82040	0.17382	217.78490	0.21778	173.820	15.62	0.46	0.00	0	15,000.00
\$ / R	On 29/12/2015	Any day expiry			14.38350	14.38350	14.45110	14.45110		15.36	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	17.01070	0.01701	17.02540	0.01703	17.011	15.78	0.06	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	531.03180	0.53103	593.91490	0.59391	531.032	15.15	0.80	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.42000	14.42000	14.48780	14.48780		15.48	0.00	0.00	0	4,390.00
\$ / R	On 13/01/2016	Any day expiry			14.42250	14.42250	14.49030	14.49030		15.53	0.00	0.00	0	1,176.00

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 15/01/2016	Any day expiry			14.42760	14.42760		14.49550	14.49550		15.62	0.00	0.00	0	0.00
\$ / R	14.00	Put	On 15/01/2016	Any day expiry	132.69570	0.13270	121.51360	0.12151	132.696	15.37	0.28	0.00	0	10,000.00			
\$ / R	15.00	Call	On 15/01/2016	Any day expiry	127.43070	0.12743	153.39340	0.15339	127.431	16.86	0.26	0.00	0	10,000.00			
\$ / R			On 27/01/2016	Any day expiry	14.45770	14.45770	14.52620	14.52620		15.72	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 27/01/2016	Any day expiry	1.29440	0.00129	1.32000	0.00132	1.294	19.82	0.00	0.00	0	250.00			
\$ / R	12.97	Call	On 27/01/2016	Any day expiry	1,498.27280	1.49827	1,566.39910	1.56640	1,498.273	15.24	0.97	0.00	0	4,600.00			
\$ / R	13.11	Call	On 27/01/2016	Any day expiry	1,363.72320	1.36372	1,430.55710	1.43056	1,363.723	15.13	0.96	0.00	0	3,600.00			
\$ / R	13.50	Put	On 27/01/2016	Any day expiry	49.31580	0.04932	44.34210	0.04434	49.316	15.14	0.12	0.00	0	150.00			
\$ / R	14.48	Call	On 27/01/2016	Any day expiry	342.43040	0.34243	381.58000	0.38158	342.430	15.78	0.50	0.00	0	250.00			
\$ / R	15.32	Call	On 27/01/2016	Any day expiry	110.40890	0.11041	128.82170	0.12882	110.409	17.49	0.21	0.00	0	150.00			
\$ / R			On 29/01/2016	Any day expiry	14.46270	14.46270	14.53130	14.53130		15.77	0.00	0.00	0	0.00			
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	92.57110	0.09257	83.41810	0.08342	92.571	15.20	0.19	0.00	0	100.00			
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	464.11640	0.46412	510.65590	0.51066	464.116	15.62	0.60	0.00	0	100.00			
\$ / R			On 12/02/2016	Any day expiry	14.49800	14.49800	14.56710	14.56710		15.88	0.00	174,080.40	12	96.00			
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	1.77020	0.00177	1.65860	0.00166	1.770	19.63	0.00	0.00	0	1,000.00			
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	146.63000	0.14663	164.08640	0.16409	146.630	17.69	0.23	0.00	0	1,000.00			
\$ / R			On 19/02/2016	Any day expiry	14.51570	14.51570	14.58490	14.58490		15.85	0.00	0.00	0	0.00			
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	760.59260	0.76059	813.07120	0.81307	760.593	15.32	0.73	0.00	0	3,600.00			
\$ / R	14.30	Put	On 19/02/2016	Any day expiry	317.09320	0.31709	291.76860	0.29177	317.093	15.66	0.40	0.00	0	100.00			
\$ / R	14.91	Call	On 19/02/2016	Any day expiry	282.04060	0.28204	308.85370	0.30885	282.041	16.67	0.38	0.00	0	100.00			
\$ / R			On 25/02/2016	Any day expiry	14.53090	14.53090	14.60030	14.60030		15.83	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	3.73870	0.00374	3.53340	0.00353	3.739	18.51	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	83.11020	0.08311	74.29270	0.07429	83.110	15.17	0.15	0.00	0	150.00			
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	325.35800	0.32536	353.96870	0.35397	325.358	16.50	0.41	0.00	0	250.00			
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	144.67100	0.14467	159.77370	0.15977	144.671	18.10	0.21	0.00	0	150.00			
\$ / R			On 26/02/2016	Any day expiry	14.53340	14.53340	14.60280	14.60280		15.92	0.00	0.00	0	392.00			
\$ / R			On 29/02/2016	Any day expiry	14.54100	14.54100	14.61050	14.61050		15.86	0.00	0.00	0	133.00			
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	184.52280	0.18452	167.07530	0.16708	184.523	15.24	0.27	0.00	0	100.00			
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	426.66760	0.42667	461.11640	0.46112	426.668	15.97	0.50	0.00	0	100.00			
\$ / R			On 02/03/2016	Any day expiry	14.54610	14.54610	14.62100	14.62100		15.89	0.00	0.00	0	0.00			
\$ / R	14.60	Call	On 02/03/2016	Any day expiry	435.17580	0.43518	0.00000	0.00000	435.176	15.99	0.50	72,610,773.00	10,000	10,000.00			
\$ / R	14.62	Call	On 02/03/2016	Any day expiry	427.09510	0.42710	0.00000	0.00000	427.095	16.03	0.49	71,716,005.00	10,000	10,000.00			
\$ / R			On 07/03/2016	Any day expiry	14.55880	14.55880	14.62850	14.62850		15.89	0.00	0.00	0	187.00			
\$ / R			On 11/03/2016	Any day expiry	14.56900	14.56900	14.63880	14.63880		16.05	0.00	0.00	0	272.00			
\$ / R			On 14/03/2016	Foreign Exchange Future	14.57670	14.57670	14.64660	14.64660		15.94	0.00	238,533,118.80	16,364	119,581.00			
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	1.89490	0.00189	1.78640	0.00179	1.895	20.06	0.00	0.00	0	1,500.00			
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	4.02010	0.00402	3.82020	0.00382	4.020	18.71	0.01	0.00	0	42,370.00			
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	4.33170	0.00433	4.11900	0.00412	4.332	18.58	0.01	0.00	0	30,000.00			
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	5.97320	0.00597	5.64690	0.00565	5.973	18.10	0.01	0.00	0	1,000.00			
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	6.27370	0.00627	5.93240	0.00593	6.274	18.03	0.01	0.00	0	1,204.00			
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	7.14790	0.00715	6.76280	0.00676	7.148	17.84	0.01	0.00	0	788.00			
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	7.62790	0.00763	7.21900	0.00722	7.628	17.75	0.02	0.00	0	1,000.00			
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	8.27170	0.00827	7.83080	0.00783	8.272	17.64	0.02	0.00	0	30,000.00			
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	9.87720	0.00988	9.35610	0.00936	9.877	17.38	0.02	0.00	0	786.00			

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	12.26	Put	12.55620		0.01256		11.90180	0.01190	12.556	17.04	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,046.54760		2.04655	2,115.42360	2.11542	2,046.548	16.37	0.96	0.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	26.67030		0.02667	25.29340	0.02529	26.670	15.93	0.05	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,805.95600		1.80596	1,874.34320	1.87434	1,805.956	15.79	0.95	0.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	36.80930		0.03681	34.89420	0.03489	36.809	15.44	0.07	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	46.21520		0.04622	43.77000	0.04377	46.215	15.10	0.08	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,433.65570		1.43366	1,497.44160	1.49744	1,433.656	15.11	0.90	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	64.29070		0.06429	57.56480	0.05756	64.291	15.12	0.11	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,177.95950		1.17796	1,238.28930	1.23829	1,177.959	15.15	0.84	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,137.36340		1.13736	1,197.01780	1.19702	1,137.363	15.16	0.83	0.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	127.04870		0.12705	115.66910	0.11567	127.049	15.17	0.19	0.00	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	154.89480		0.15489	141.68550	0.14169	154.895	15.18	0.22	0.00	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	974.09870		0.97410	1,030.62970	1.03063	974.099	15.19	0.78	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	847.41760		0.84742	898.71030	0.89871	847.418	15.33	0.72	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	807.86510		0.80787	858.03570	0.85804	807.865	15.39	0.70	0.00	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	744.68110		0.74468	792.94820	0.79295	744.681	15.49	0.67	0.00	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	308.24240		0.30824	284.67990	0.28468	308.242	15.59	0.36	0.00	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	679.15880		0.67916	725.30310	0.72530	679.159	15.60	0.64	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	623.22540		0.62323	667.41920	0.66742	623.225	15.70	0.60	0.00	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	526.37690		0.52638	566.86150	0.56686	526.377	15.89	0.54	0.00	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	485.86360		0.48586	523.46780	0.52347	485.864	16.02	0.51	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	441.65150		0.44165	475.33340	0.47533	441.652	16.23	0.48	0.00	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	422.80250		0.42280	455.44310	0.45544	422.803	16.33	0.46	0.00	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	330.48360		0.33048	357.69650	0.35770	330.484	16.87	0.38	0.00	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25	Call	271.97630		0.27198	295.41860	0.29542	271.976	17.29	0.33	0.00	0.00	0	350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	267.19800		0.26720	290.31990	0.29032	267.198	17.33	0.32	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	200.03020		0.20003	218.15130	0.21815	200.030	17.98	0.25	0.00	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	175.60400		0.17560	191.81820	0.19182	175.604	18.28	0.23	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	128.59540		0.12860	141.47600	0.14148	128.595	18.97	0.17	0.00	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	91.55300		0.09155	101.03380	0.10103	91.553	19.65	0.13	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	74.00910		0.07401	81.79290	0.08179	74.009	20.08	0.10	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	4.77750		0.00478	5.65520	0.00566	4.778	24.97	0.01	0.00	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.58180		14.58180	14.65180	14.65180		16.06	0.00	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	77.38480		0.07738	69.74910	0.06975	77.385	15.16	0.13	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	477.51190		0.47751	514.00400	0.51400	477.512	16.12	0.50	0.00	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.59970		14.59970	14.66990	14.66990		16.06	0.00	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	146.30090		0.14630	134.20970	0.13421	146.301	15.21	0.20	0.00	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	379.76440		0.37976	409.65370	0.40965	379.764	16.76	0.41	0.00	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.61500		14.61500	14.68550	14.68550		16.05	0.00	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	6.72830		0.00673	6.22800	0.00623	6.728	17.36	0.01	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	114.80280		0.11480	105.04540	0.10505	114.803	15.12	0.17	0.00	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	318.72700		0.31873	344.70720	0.34471	318.727	17.26	0.35	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	182.15270		0.18215	198.48510	0.19849	182.153	18.64	0.22	0.00	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.66620		14.66620	14.73730	14.73730		16.18	0.00	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 18/04/2016	Any day expiry	13.97	Put	259.09390	0.25909	240.67520	0.24068	259.094	15.35	0.29	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	337.78160	0.33778	364.06780	0.36407	337.782	17.58	0.34	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.68660	14.68660	14.75800	14.75800		16.28	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	8.34320	0.00834	7.57090	0.00757	8.343	16.39	0.02	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	138.49550	0.13850	128.52470	0.12852	138.495	15.11	0.18	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	307.70090	0.30770	331.53050	0.33153	307.701	18.04	0.31	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	202.54740	0.20255	220.66300	0.22066	202.547	19.17	0.21	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			14.72240	14.72240	14.79430	14.79430		16.28	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	404.63010	0.40463	380.79750	0.38080	404.630	15.72	0.36	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	379.86010	0.37986	407.40420	0.40740	379.860	17.72	0.35	0.00	0	8,403.00
\$ / R	On 27/05/2016	Any day expiry			14.76590	14.76590	14.83840	14.83840		16.39	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	9.87650	0.00988	9.13450	0.00913	9.876	15.56	0.02	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	160.02390	0.16002	150.02530	0.15003	160.024	15.05	0.18	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	301.34670	0.30135	323.96500	0.32397	301.347	18.87	0.27	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	216.52870	0.21653	235.39120	0.23539	216.529	19.74	0.20	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			14.77610	14.77610	14.82950	14.82950		16.36	0.00	3,410,785.00	230	230.00
\$ / R	On 06/06/2016	Any day expiry			14.79150	14.79150	14.86430	14.86430		16.44	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	21.20050	0.02120	19.04680	0.01905	21.201	15.08	0.03	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	472.22330	0.47222	503.86650	0.50387	472.223	17.58	0.39	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.79930	14.79930	14.87230	14.87230		16.48	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.80990	14.80990	14.88300	14.88300		16.49	0.00	66,644,550.00	4,500	30,960.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	20.35230	0.02035	18.26490	0.01826	20.352	14.98	0.03	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	73.70970	0.07371	69.16060	0.06916	73.710	14.94	0.09	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	84.35940	0.08436	79.44420	0.07944	84.359	14.93	0.10	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	112.32830	0.11233	106.53730	0.10654	112.328	14.92	0.13	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,480.86540	1.48087	1,544.23710	1.54424	1,480.865	15.04	0.82	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	170.96540	0.17097	161.23710	0.16124	170.965	15.04	0.18	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	178.03750	0.17804	167.96950	0.16797	178.038	15.06	0.19	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	732.72920	0.73273	700.44320	0.70044	732.729	16.57	0.48	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	661.89690	0.66190	701.01090	0.70101	661.897	16.71	0.50	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	636.14810	0.63615	674.24530	0.67425	636.148	16.83	0.48	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	326.68160	0.32668	349.56090	0.34956	326.682	19.04	0.28	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	277.83970	0.27784	299.51060	0.29951	277.840	19.49	0.24	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	238.76620	0.23877	258.00830	0.25801	238.766	19.88	0.21	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	223.96540	0.22397	242.25060	0.24225	223.965	20.05	0.20	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	209.10720	0.20911	226.41380	0.22641	209.107	20.23	0.19	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	126.95640	0.12696	135.83680	0.13584	126.956	22.10	0.12	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.84940	14.84940	14.92300	14.92300		16.64	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	10.63200	0.01063	10.19000	0.01019	10.632	14.78	0.02	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	182.38880	0.18239	172.01600	0.17202	182.389	15.12	0.19	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	300.09520	0.30010	320.44800	0.32045	300.095	19.65	0.25	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	242.92520	0.24293	260.24260	0.26024	242.925	20.23	0.20	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.92590	14.92590	15.00040	15.00040		16.82	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	11.37110	0.01137	10.50360	0.01050	11.371	14.25	0.02	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 27/07/2016	Any day expiry	13.50	Put	201.79780	0.20180	191.33270	0.19133	201.798	15.21	0.19	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	293.74330	0.29374	310.95000	0.31095	293.743	20.37	0.22	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	255.86650	0.25587	270.91720	0.27092	255.867	20.81	0.20	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.96550	14.96550	15.04050	15.04050		16.92	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	63.72360	0.06372	55.86430	0.05586	63.724	14.37	0.08	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	650.57340	0.65057	682.90970	0.68291	650.573	17.85	0.43	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			15.00510	15.00510	15.08060	15.08060		17.03	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	11.50500	0.01151	10.87620	0.01088	11.505	13.70	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	219.28460	0.21928	204.71310	0.20471	219.285	15.26	0.19	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	288.83870	0.28884	301.49370	0.30149	288.839	21.16	0.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	265.39250	0.26539	276.78880	0.27679	265.393	21.48	0.19	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.03410	15.03410	15.10990	15.10990		17.03	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	224.34390	0.22434	209.11000	0.20911	224.344	15.26	0.19	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	306.48920	0.30649	319.02530	0.31903	306.489	21.22	0.21	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	300.02080	0.30002	312.21930	0.31222	300.021	21.30	0.21	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			15.03940	15.03940	15.11540	15.11540		17.04	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	305.18320	0.30518	290.05530	0.29006	305.183	15.48	0.24	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	364.38490	0.36438	379.91630	0.37992	364.385	20.61	0.25	0.00	0	48,990.00
\$ / R	On 15/09/2016	Any day expiry			15.05860	15.05860	15.13470	15.13470		17.12	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.06950	15.06950	15.14570	15.14570		17.12	0.00	113,021,250.00	7,500	19,372.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	159.81650	0.15982	146.83450	0.14683	159.816	14.75	0.15	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	361.68330	0.36168	376.53210	0.37653	361.683	20.88	0.24	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	337.33470	0.33733	350.90400	0.35090	337.335	21.16	0.22	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			15.09420	15.09420	15.17040	15.17040		17.21	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.56510	0.01157	11.32700	0.01133	11.565	13.19	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	230.64420	0.23064	215.51620	0.21552	230.644	15.16	0.19	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	301.39730	0.30140	310.91510	0.31092	301.397	22.01	0.20	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	290.48380	0.29048	299.43690	0.29944	290.484	22.33	0.19	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.17080	15.17080	15.24740	15.24740		17.29	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.87410	0.01187	11.67070	0.01167	11.874	12.89	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	238.67980	0.23868	216.97730	0.21698	238.680	15.08	0.19	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	317.72440	0.31772	327.41860	0.32742	317.724	22.96	0.19	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	312.93370	0.31293	322.37860	0.32238	312.934	23.12	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.26100	15.26100	15.33820	15.33820		17.42	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	12.24200	0.01224	12.11360	0.01211	12.242	12.58	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	239.62570	0.23963	216.78500	0.21678	239.626	14.81	0.18	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	340.89730	0.34090	352.10600	0.35211	340.897	24.09	0.19	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.30550	15.30550	15.38280	15.38280		17.51	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.31970	15.31970	15.39680	15.39680		17.53	0.00	0.00	0	1,085.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	13.00480	0.01300	13.15420	0.01315	13.005	12.50	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	261.90010	0.26190	238.46090	0.23846	261.900	15.19	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	361.27490	0.36127	381.57340	0.38157	361.275	24.71	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	353.61030	0.35361	373.60110	0.37360	353.610	24.71	0.19	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.55840	15.55840	15.63300	15.63300		18.03	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 19/06/2017	Foreign Exchange Future			15.83670		15.83670		15.90860	15.90860		18.38	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.33630		14.33630		14.40230	14.40230		16.56	0.00	1,949,736.80	136	1,250.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.57670		14.57670		14.64660	14.64660		15.94	0.00	3,571,291.50	245	765.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.80990		14.80990		14.88300	14.88300		16.49	0.00	251,768.30	17	130.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.06950		15.06950		15.14570	15.14570		17.12	0.00	0.00	0	55.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.31970		15.31970		15.39680	15.39680		17.53	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.54680		21.54680		21.55780	21.55780		15.22	0.00	18,616,435.20	864	36,792.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.03420		0.00003		0.03350	0.00003	0.034	34.77	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,146.91300		2.14691		2,157.90360	2.15790	2,146.913	21.99	1.00	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,548.09880		1.54810		1,558.99060	1.55899	1,548.099	20.24	0.99	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	2.07050		0.00207		1.90060	0.00190	2.071	19.88	0.01	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	3.14980		0.00315		2.89650	0.00290	3.150	19.56	0.01	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,221.37940		1.22138		1,232.01950	1.23202	1,221.379	19.27	0.98	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	19.61040		0.01961		18.19130	0.01819	19.610	17.91	0.08	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	797.73530		0.79774		807.22880	0.80723	797.735	17.84	0.92	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	23.83600		0.02384		22.14290	0.02214	23.836	17.71	0.09	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	78.13350		0.07813		73.58590	0.07359	78.134	16.39	0.25	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	314.78720		0.31479		319.68110	0.31968	314.787	15.89	0.66	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	219.84110		0.21984		223.07770	0.22308	219.841	15.38	0.54	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	173.04110		0.17304		165.27770	0.16528	173.041	15.38	0.46	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	95.53830		0.09554		98.29780	0.09830	95.538	15.90	0.30	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	2.13350		0.00213		2.56100	0.00256	2.133	21.14	0.01	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry			21.67740		21.67740		21.69120	21.69120		13.39	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry			21.84620		21.84620		21.86240	21.86240		14.18	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			21.85750		21.85750		21.87390	21.87390		14.13	0.00	0.00	0	47.00
£ / R	On 07/03/2016	Any day expiry			21.88400		21.88400		21.90080	21.90080		14.23	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.91090		21.91090		21.92810	21.92810		14.32	0.00	26,314,990.90	1,201	9,565.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.26620		22.26620		22.28630	22.28630		15.04	0.00	22,266.20	1	424.00
£ / R	On 08/09/2016	Any day expiry			22.62050		22.62050		22.64480	22.64480		15.83	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	581.66100		0.58166		580.66530	0.58067	581.661	15.11	0.29	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	466.35110		0.46635		475.25320	0.47525	466.351	18.76	0.23	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.66730		22.66730		22.69200	22.69200		15.89	0.00	0.00	0	200.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.06070		23.06070		23.08570	23.08570		16.32	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11623		0.11623		0.11672	0.11672		26.31	0.00	0.00	0	7,740.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11847		0.11847		0.11904	0.11904		15.90	0.00	0.00	0	1,651.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12071		0.12071		0.12132	0.12132		15.29	0.00	0.00	0	0.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.12331		0.12331		0.12395	0.12395		16.61	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.48550		15.48550		15.23060	15.23060		15.83	0.00	58,659,074.00	3,788	74,290.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	0.03100		0.00003		0.10640	0.00011	0.031	32.44	0.00	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	0.08240		0.00008		1.04910	0.00105	0.082	23.31	0.00	0.00	0	12,000.00

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	13.90	Put	0.08870		0.00009		1.19050	0.00119	0.089	22.74	0.00	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	0.15120		0.00015		1.67350	0.00167	0.151	21.84	0.00	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	0.68070		0.00068		3.60700	0.00361	0.681	20.74	0.00	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.80	Put	8.92010		0.00892		33.86380	0.03386	8.920	18.69	0.05	0.00	0	65,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	47.46500		0.04747		24.30670	0.02431	47.465	16.38	0.22	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.31	Call	3.47390		0.00347		3.61240	0.00361	3.474	17.50	0.02	0.00	0	25,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	1.91310		0.00191		2.19890	0.00220	1.913	19.06	0.01	0.00	0	6,675.00
€ / R	On 29/12/2015	Any day expiry			15.54090			15.54090	15.28600			14.29	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	132.89960		0.13290		262.35110	0.26235	132.900	14.25	0.33	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	170.32400		0.17032		112.02280	0.11202	170.324	14.53	0.40	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.63160		15.63160		15.37940	15.37940		14.85	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	863.58200		0.86358		675.13390	0.67513	863.582	14.62	0.83	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	807.73570		0.80774		626.40050	0.62640	807.736	14.64	0.81	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			15.64400		15.64400		15.39200	15.39200		15.01	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	166.25640		0.16626		261.16870	0.26117	166.256	14.86	0.28	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	433.10570		0.43311		320.65680	0.32066	433.106	14.97	0.57	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			15.70960		15.70960		15.45820	15.45820		15.12	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	293.23850		0.29324		409.17880	0.40918	293.238	15.01	0.37	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	303.09620		0.30310		231.87480	0.23187	303.096	15.61	0.39	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			15.73150		15.73150		15.48040	15.48040		15.18	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			15.76310		15.76310		15.51230	15.51230		15.15	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.78570		15.78570		15.53490	15.53490		15.27	0.00	14,254,487.10	903	40,244.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	11.74240		0.01174		15.22550	0.01523	11.742	18.04	0.02	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	14.06480		0.01406		18.48360	0.01848	14.065	17.62	0.02	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	30.96850		0.03097		42.79430	0.04279	30.968	15.79	0.05	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	38.63390		0.03863		55.05550	0.05506	38.634	15.29	0.07	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	99.60100		0.09960		147.56900	0.14757	99.601	14.82	0.15	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,046.81960		1.04682		866.01270	0.86601	1,046.820	14.82	0.78	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	176.19160		0.17619		251.64550	0.25165	176.192	14.82	0.23	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	729.05750		0.72906		588.06090	0.58806	729.058	15.03	0.65	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	313.35750		0.31336		423.16090	0.42316	313.358	15.03	0.35	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	439.75700		0.43976		351.76180	0.35176	439.757	15.48	0.47	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	420.73380		0.42073		336.26350	0.33626	420.734	15.55	0.45	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	367.92090		0.36792		293.45900	0.29346	367.921	15.75	0.41	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	321.11930		0.32112		255.79070	0.25579	321.119	15.96	0.37	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.08350		16.08350		15.83420	15.83420		15.78	0.00	8,041,750.00	500	4,430.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	101.26260		0.10126		130.20900	0.13021	101.263	14.88	0.11	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	789.66660		0.78967		680.20430	0.68020	789.667	15.63	0.55	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.42470		16.42470		16.17620	16.17620		16.17	0.00	2,463,705.00	150	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.75740		16.75740		16.50700	16.50700		16.51	0.00	0.00	0	4,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.48366		101.48366		101.52484	101.52484			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.90613		99.90613		99.90379	99.90379			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 18/12/2017	Interest Rate Swap			100.07362		100.07362		100.06702	100.06702			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.77075		99.77075		99.76735	99.76735			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			471.30500		471.30500		459.24500	459.24500			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			479.46200		479.46200		467.20000	467.20000			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			549.83500		549.83500		550.18500	550.18500			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			559.35100		559.35100		559.71600	559.71600			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			500.23400		500.23400		498.08700	498.08700			0.00	0.00	0	611.00
ALBI	On 05/05/2016	Index Future			508.89200		508.89200		506.71500	506.71500			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			518.22700		518.22700		516.01500	516.01500			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.47190		10.47190		10.53130	10.53130		13.49	0.00	10,471,900.00	1,000	11,214.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	0.02880		0.00003		0.00080	0.00000	0.029	23.52	0.00	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	872.06030		0.87206		931.35630	0.93136	872.060	20.22	1.00	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	286.75410		0.28675		339.95920	0.33996	286.754	15.51	0.88	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.51990		10.51990		10.58050	10.58050		12.72	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.59740		10.59740		10.65980	10.65980		11.88	0.00	37,514,796.00	3,540	11,551.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	38.73220		0.03873		33.99240	0.03399	38.732	12.47	0.11	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	375.30240		0.37530		418.12550	0.41813	375.302	11.97	0.63	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	64.52530		0.06453		74.91380	0.07491	64.525	13.65	0.16	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.72310		10.72310		10.78770	10.78770		12.86	0.00	2,680,775.00	250	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.86770		10.86770		10.93460	10.93460		13.90	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.01310		11.01310		11.08030	11.08030		14.43	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.72080		10.72080		10.74920	10.74920		16.03	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.90040		10.90040		10.93220	10.93220		12.05	0.00	1,090,040.00	100	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.07630		11.07630		11.10960	11.10960		13.82	0.00	0.00	0	0.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future			215.40510		215.40510		258.72930	258.72930			0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.22430		14.22430		14.00500	14.00500		16.60	0.00	4,210,392.80	296	6,453.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.52770		14.52770		14.32810	14.32810		15.64	0.00	2,004,822.60	138	68.00
CHF / R	On 13/06/2016	Foreign Exchange Future			14.82870		14.82870		14.63880	14.63880		16.16	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.22310		2.22310		2.23240	2.23240		17.42	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.23780		2.23780		2.24620	2.24620		15.45	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.25620		2.25620		2.26530	2.26530		16.03	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
DKK / R	On 11/12/2015	Foreign Exchange Future	2.08030	2.08030	2.04610	2.04610				21.43	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future	2.12250	2.12250	2.08900	2.08900				17.89	0.00	212,250.00	100	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.16510	2.16510	2.13140	2.13140				18.34	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future	10.18406	81.24847	10.18001	81.27579					0.00	0.00	0	8,579.00
ES33	On 05/05/2016	Bond Future	10.27466	78.86525	10.27030	78.89421					0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.35630	80.32831	10.35169	80.35850					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 04/02/2016	Bond Future	10.27429	86.43988	10.26506	86.51178					0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	10.36224	83.67396	10.35254	83.74835					0.00	0.00	0	4,500.00
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	497.98300	497.98300	495.29500	495.29500					0.00	0.00	0	452.00
GOVI	On 05/05/2016	GOVI	506.60200	506.60200	503.87500	503.87500					0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	515.89500	515.89500	513.12200	513.12200					0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	124.28867	124.28867	124.04592	124.04592					0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	126.42773	126.42773	126.18261	126.18261					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	106.01266	106.01266	106.02692	106.02692					0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	106.86263	106.86263	106.87859	106.87859					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	131.08006	131.08006	130.86622	130.86622					0.00	3,932,401.80	30	16,637.00
I2038	On 05/05/2016	Bond Future	133.33590	133.33590	133.12029	133.12029					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
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	131.76559	131.76559		131.78301	131.78301			0.00	6,456,513.91	49	11,978.00
I2046	On 05/05/2016		Bond Future	132.60442	132.60442		132.62395	132.62395			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	138.88762	138.88762		138.57008	138.57008			0.00	86,110,324.40	620	11,643.00
I2050	On 05/05/2016		Bond Future	141.27789	141.27789		140.95686	140.95686			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	238.84300	238.84300		238.62400	238.62400			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016		Index Future	242.95300	242.95300		242.73400	242.73400			0.00	0.00	0	21.00
IGOV	On 04/08/2016		Index Future	247.45300	247.45300		247.23300	247.23300			0.00	0.00	0	0.00
ILBI	On 04/02/2016		Index Future	646.00200	646.00200		645.47300	645.47300			0.00	0.00	0	157.00
ILBI	On 05/05/2016		Index Future	657.05900	657.05900		656.52200	656.52200			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.51000	93.49000		6.51000	93.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016		Jibar Tradeable Future	6.53000	93.47000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	6.62000	93.38000		6.62000	93.38000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.77000	93.23000		6.77000	93.23000			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 18/05/2016		Jibar Tradeable Future	6.94000	93.06000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.97000	93.03000		6.97000	93.03000			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	7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.52000	92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.70000	92.30000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.79000	92.21000		7.79000	92.21000			0.00	0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.14010	0.14010		0.14090	0.14090			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.13960	0.13960		0.14080	0.14080			0.00	0.00	0	0.00
KES / R	On 13/06/2016		Foreign Exchange Future	0.13970	0.13970		0.14030	0.14030			0.00	0.00	0	0.00
KES / R	On 19/09/2016		Foreign Exchange Future	0.13880	0.13880		0.14050	0.14050			0.00	0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.07200	0.07200		0.07230	0.07230			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.06900	0.06900		0.06940	0.06940			0.00	0.00	0	0.00
NGN / R	On 13/06/2016		Foreign Exchange Future	0.06700	0.06700		0.06690	0.06690			0.00	0.00	0	0.00
NGN / R	On 19/09/2016		Foreign Exchange Future	0.06480	0.06480		0.06490	0.06490			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.49020	9.49020		9.56270	9.56270		17.45	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015		Any day expiry	9.49900	9.49900		9.57110	9.57110		14.08	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	9.34	Put	45.30860	0.04531		29.40780	0.02941	45.309	14.46	0.27	0.00	0	10,000.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	9.59210	9.59210		9.66520	9.66520		11.07	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
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.69430		9.69430		9.76940	9.76940		13.01	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			9.81270		9.81270		9.88940	9.88940		13.72	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.08020		1.08020		1.05750	1.05750			0.00	291,654.00	270	70.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.08290		1.08290		1.06070	1.06070			0.00	2,149,556.50	1,985	1,460.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.08600		1.08600		1.06390	1.06390			0.00	282,360.00	260	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.08990		1.08990		1.06800	1.06800			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			8.64816		114.28978		8.63865	114.36167		9.44	0.00	131,090,377.66	1,147	60,712.00
R186	On 04/02/2016	Bond Future	7.90	Call	197.34000		0.19734		210.58000	0.21058	197.340	9.15	0.10	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	308.54000		0.30854		326.69000	0.32669	308.540	9.20	0.14	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	989.73000		0.98973		1,027.51000	1.02751	989.730	9.32	0.34	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	1,125.27000		1.12527		1,165.80000	1.16580	1,125.270	9.33	0.37	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	1,774.22000		1.77422		1,753.23000	1.75323	1,774.220	9.40	0.49	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	1,593.03000		1.59303		1,574.39000	1.57439	1,593.030	9.42	0.46	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,425.22000		1.42522		1,408.79000	1.40879	1,425.220	9.44	0.42	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	1,271.19000		1.27119		1,256.83000	1.25683	1,271.190	9.46	0.39	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	1,184.82000		1.18482		1,171.64000	1.17164	1,184.820	9.48	0.37	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	447.29000		0.44729		443.98000	0.44398	447.290	9.64	0.18	0.00	0	700.00
R186	On 05/05/2016	Bond Future			8.70923		116.26805		8.69911	116.34296		9.18	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,613.92000		2.61392		2,587.76000	2.58776	2,613.920	9.18	0.47	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	2,279.58000		2.27958		2,256.46000	2.25646	2,279.580	9.22	0.43	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			8.75782		113.12198		8.74717	113.19921		9.32	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			293.57992		293.57992		293.81696	293.81696			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			298.63215		298.63215		298.87761	298.87761			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			243.30356		243.30356		242.82599	242.82599			0.00	24,573,659.56	101	42,573.00
R202	On 05/05/2016	Bond Future			247.49046		247.49046		247.00858	247.00858			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			8.46335		99.72954		8.44872	99.80431		7.14	0.00	0.00	0	15,449.00
R2023	On 05/05/2016	Bond Future			8.52913		97.52825		8.51351	97.60575		7.17	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.57851		99.33695		8.56193	99.41676		6.88	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			7.44198		104.51523		7.43192	104.53025		1.68	0.00	0.00	0	16,624.00
R203	On 05/05/2016	Bond Future			7.52235		102.15574		7.50912	102.17254		1.47	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R203	On 04/08/2016	Bond Future		7.53055	104.05060		7.51328	104.06860		1.19	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		9.08428	91.70650		9.07992	91.73857			0.00	67,771,103.50	739	17,037.00
R2030	On 05/05/2016	Bond Future		9.14916	93.29446		9.14446	93.32851			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
R2032	On 04/02/2016	Bond Future		9.18386	95.17540		9.17950	95.20966		12.53	0.00	0.00	0	8,417.00
R2032	On 04/02/2016	Bond Future	9.20	Put	1,908.88000	1.90888	1,908.07000	1.90807	1,908.880	12.51	0.48	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	1,551.45000	1.55145	1,552.51000	1.55251	1,551.450	12.56	0.42	0.00	0	22.00
R2032	On 05/05/2016	Bond Future		9.24711	92.66665		9.24243	92.70291		12.81	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future		9.30063	94.38588		9.29569	94.42366		12.52	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		9.32718	92.64758		9.32280	92.68522		14.28	0.00	0.00	0	52,037.00
R2037	On 04/02/2016	Bond Future	9.30	Put	2,299.45000	2.29945	2,297.71000	2.29771	2,299.450	14.18	0.51	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	1,766.61000	1.76661	1,767.65000	1.76765	1,766.610	14.25	0.42	0.00	0	16.00
R2037	On 05/05/2016	Bond Future		9.38954	94.25184		9.38486	94.29156		14.00	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future		9.44403	91.74126		9.43911	91.78253		14.34	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		7.79942	101.58372		7.79512	101.59461		3.14	0.00	22,043,667.24	217	38,583.00
R204	On 05/05/2016	Bond Future		7.88209	103.34203		7.87667	103.35465		2.85	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future		7.93340	101.21849		7.92692	101.23224		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 04/02/2016	Bond Future		9.39728	96.45774		9.39290	96.49793		14.77	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future		9.45986	98.12806		9.45519	98.17038		14.49	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future		9.51484	95.43881		9.50993	95.48281		14.85	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		9.41581	93.67950		9.40631	93.76756		15.38	0.00	65,575,650.00	700	20,002.00
R2044	On 05/05/2016	Bond Future		9.47642	95.30165		9.46648	95.39271		15.10	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future		9.52964	92.68533		9.51932	92.77886		15.48	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		9.39160	97.43516		9.38721	97.47692		15.17	0.00	4,871,758.00	50	57,883.00
R2048	On 04/02/2016	Bond Future	9.45	Put	2,172.05000	2.17205	2,172.44000	2.17244	2,172.050	15.14	0.45	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	1,765.09000	1.76509	1,767.45000	1.76745	1,765.090	15.20	0.39	0.00	0	75.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 05/05/2016	Bond Future			9.44753		94.68742		9.44287	94.73127		15.58	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.49482		96.44362		9.48993	96.48919		15.27	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			8.05538		97.82104		8.04581	97.85225		4.37	0.00	7,532,220.08	77	48,100.00
R207	On 04/02/2016	Bond Future	7.27	Call	48.80000		0.04880		52.69000	0.05269	48.800	4.17	0.07	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	129.00000		0.12900		136.85000	0.13685	129.000	4.22	0.15	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.13881		99.51456		8.12802	99.54775		4.09	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	379.51000		0.37951		390.54000	0.39054	379.510	4.00	0.25	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.19887		97.71602		8.18686	97.75072		3.92	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			8.21370		96.38332		8.19895	96.44194		5.55	0.00	13,300,898.16	138	40,686.00
R208	On 05/05/2016	Bond Future			8.28598		94.65116		8.26997	94.71216		5.46	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.33965		96.40681		8.32237	96.46982		5.15	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			9.23843		75.13917		9.23400	75.17084		14.52	0.00	274,257,970.50	3,650	45,121.00
R209	On 04/02/2016	Bond Future	9.52	Put	988.67000		0.98867		991.51000	0.99151	988.670	14.69	0.32	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.29454		73.29114		9.28983	73.32446		14.86	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	484.11000		0.48411		493.99000	0.49399	484.110	14.36	0.14	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	1,898.67000		1.89867		1,920.86000	1.92086	1,898.670	14.73	0.40	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.34196		74.65081		9.33702	74.68542		14.57	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			184.55420		184.55420		184.28665	184.28665			0.00	110,732,520.00	600	3,896.00
R210	On 05/05/2016	Bond Future			185.56435		185.56435		185.29492	185.29492			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			135.45128		135.45128		135.46993	135.46993			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			137.78250		137.78250		137.80347	137.80347			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

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
R212	On 04/02/2016	Bond Future		141.77525	141.77525		141.79458	141.79458			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future		144.21530	144.21530		144.23712	144.23712			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		9.13495	85.84580		9.13061	85.87653		12.45	0.00	0.00	0	41,590.00
R213	On 05/05/2016	Bond Future		9.19427	83.78419		9.18961	83.81676		12.71	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future		9.24337	85.33815		9.23846	85.37204		12.42	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 04/02/2016	Bond Future		9.31491	75.77062		9.30539	75.84175		15.17	0.00	0.00	0	30,261.00
R214	On 04/02/2016	Bond Future	9.35	Put	1,782.28000	1.78228	1,764.43000	1.76443	1,782.280	15.24	0.47	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	1,451.90000	1.45190	1,438.01000	1.43801	1,451.900	15.31	0.41	0.00	0	25.00
R214	On 05/05/2016	Bond Future		9.36854	73.78812		9.35862	73.86151		15.56	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future		9.41348	75.15667		9.40320	75.23206		15.27	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		24,740.69000	24,740.69000		24,646.37000	24,646.37000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future		25,502.49000	25,502.49000		25,416.41000	25,416.41000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future		10.21240	10.21240		10.19790	10.19790		15.96	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		10.35200	10.35200		10.33920	10.33920		12.22	0.00	0.00	0	2,401.00
SGD / R	On 13/06/2016	Foreign Exchange Future		10.49680	10.49680		10.48400	10.48400		13.26	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future		4.96460	4.96460		4.97670	4.97670		14.77	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		4.91770	4.91770		4.92860	4.92860		12.86	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		4.87020	4.87020		4.88600	4.88600		15.13	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future		1.36330	1.36330		1.37450	1.37450			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.30210	1.30210		1.31650	1.31650			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.20580	1.20580		1.27220	1.27220			0.00	0.00	0	0.00

Total for Derivatives : **2,797,045,800.11** **162,877** **4,291,149.00**

Grand Total: **2,797,045,800.11** **162,877** **4,291,149.00**