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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 10/09/2015	Any day expiry	13.76890	13.76890		13.70780	13.70780		20.69	0.00	3,946,680.00	285	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.74880	13.74880		13.71230	13.71230		17.85	0.00	1,386,676,470.40	100,858	354,854.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.00000	0.00000	0.00000	0.000	20.90	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	3,148.80000	3.14880	3,112.30000	3.11230	3,148.800	20.90	1.00	0	2,900.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.00000	0.00000	0.00940	0.00001	0.000	20.90	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	2,748.80000	2.74880	2,712.30950	2.71231	2,748.800	20.90	1.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.00000	0.00000	0.00950	0.00001	0.000	20.90	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	2,578.80000	2.57880	2,542.31050	2.54231	2,578.800	21.67	1.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.00000	0.00000	0.01060	0.00001	0.000	21.81	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.00000	0.00000	0.01080	0.00001	0.000	21.99	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.00000	0.00000	0.01110	0.00001	0.000	22.21	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.00000	0.00000	0.01240	0.00001	0.000	23.16	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	0.00000	0.00000	0.01260	0.00001	0.000	23.34	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	2,148.80000	2.14880	2,112.31300	2.11231	2,148.800	23.61	1.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	0.00000	0.00000	0.01300	0.00001	0.000	23.61	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	0.00000	0.00000	0.01310	0.00001	0.000	23.70	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 14/09/2015	Foreign Exchange Future	11.75	Put	0.00000	0.00000	0.01390	0.00001	0.000	24.29	0.00	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	0.00000	0.00000	0.01550	0.00002	0.000	25.42	0.00	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	1,748.80000	1.74880	1,712.31550	1.71232	1,748.800	25.42	1.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	1,668.80010	1.66880	1,632.31610	1.63232	1,668.800	25.78	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	1,648.80010	1.64880	1,612.31620	1.61232	1,648.800	25.88	1.00	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	0.00010	0.00000	0.01620	0.00002	0.000	25.88	0.00	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	1,618.80010	1.61880	1,582.31640	1.58232	1,618.800	26.01	1.00	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	0.00050	0.00000	0.01690	0.00002	0.001	26.33	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	1,548.80050	1.54880	1,512.31690	1.51232	1,548.800	26.33	1.00	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	1,518.80090	1.51880	1,482.31710	1.48232	1,518.801	26.46	1.00	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	1,308.81760	1.30882	1,272.33360	1.27233	1,308.818	26.92	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	0.02340	0.00002	0.04430	0.00004	0.023	26.61	0.00	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	1,248.82700	1.24883	1,212.35100	1.21235	1,248.827	26.45	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	1,238.82900	1.23883	1,202.35460	1.20235	1,238.829	26.37	1.00	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	1,198.83850	1.19884	1,162.37220	1.16237	1,198.839	26.06	1.00	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	1,148.85500	1.14885	1,112.40210	1.11240	1,148.855	25.67	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	1,078.89060	1.07889	1,042.46590	1.04247	1,078.891	25.13	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	998.96020	0.99896	962.58830	0.96259	998.960	24.51	1.00	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	949.02860	0.94903	912.70640	0.91271	949.029	24.12	1.00	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	889.14980	0.88915	852.91250	0.85291	889.150	23.65	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	849.26410	0.84926	813.10390	0.81310	849.264	23.34	1.00	0.00	0	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	829.33440	0.82933	793.22040	0.79322	829.334	23.18	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	749.73690	0.74974	713.87570	0.71388	749.737	22.56	0.99	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	690.22980	0.69023	654.64030	0.65464	690.230	22.11	0.99	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	680.34020	0.68034	644.79870	0.64480	680.340	22.05	0.99	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	650.72240	0.65072	615.33860	0.61534	650.722	21.86	0.98	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	504.39930	0.50440	470.20290	0.47020	504.399	20.94	0.96	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	5.59930	0.00560	7.90290	0.00790	5.599	20.94	0.04	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	475.67410	0.47567	441.81670	0.44182	475.674	20.75	0.95	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Put	15.10370	0.01510	19.56260	0.01956	15.104	20.01	0.11	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.80	Call	81.66130	0.08166	68.29500	0.06830	81.661	18.30	0.43	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	31.50720	0.03151	25.23990	0.02524	31.507	20.10	0.20	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	6.95650	0.00696	5.16190	0.00516	6.956	22.80	0.05	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	3.29720	0.00330	2.47020	0.00247	3.297	24.15	0.03	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	2.00830	0.00201	1.48300	0.00148	2.008	25.79	0.02	0.00	0	22,320.00
\$ / R	On 16/09/2015	Any day expiry			13.74660	13.74660	13.71700	13.71700		18.64	0.00	0.00	0	0.00
\$ / R	On 16/09/2015	Any day expiry	13.45	Call	331.20830	0.33121	304.31560	0.30432	331.208	19.23	0.82	0.00	0	3,000.00
\$ / R	On 16/09/2015	Any day expiry	13.52	Call	275.97710	0.27598	249.60720	0.24961	275.977	19.09	0.76	0.00	0	3,000.00
\$ / R	On 17/09/2015	Any day expiry			13.74900	13.74900	13.71930	13.71930		18.82	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	770.98430	0.77098	742.59730	0.74260	770.984	19.29	0.98	0.00	0	4,000.00
\$ / R	On 17/09/2015	Any day expiry	13.00	Call	751.18030	0.75118	722.93790	0.72294	751.180	19.10	0.98	0.00	0	2,000.00
\$ / R	On 17/09/2015	Any day expiry	13.80	Call	121.76740	0.12177	0.00000	0.00000	121.767	19.17	0.45	37,246,138.80	6,000	3,000.00
\$ / R	On 23/09/2015	Any day expiry			13.76310	13.76310	13.73380	13.73380		19.34	0.00	0.00	0	0.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Call	138.24650	0.13825	132.21870	0.13222	138.246	20.27	0.38	0.00	0	3,600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 23/09/2015	Any day expiry	13.93	Put	305.14650	0.30515	328.41870	0.32842	305.147	20.27	0.62	0.00	0	3,600.00
\$ / R	On 25/09/2015	Any day expiry			13.76800	13.76800	13.73860	13.73860		19.46	0.00	0.00	0	0.00
\$ / R	On 25/09/2015	Any day expiry	13.09	Call	695.98620	0.69599	669.16990	0.66917	695.986	17.85	0.92	0.00	0	2,500.00
\$ / R	On 28/09/2015	Any day expiry			13.77530	13.77530	13.74580	13.74580		19.26	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.00200	0.00000	0.01640	0.00002	0.002	26.04	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.03150	0.00003	0.04050	0.00004	0.031	26.62	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.08140	0.00008	0.10040	0.00010	0.081	25.61	0.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	555.26950	0.55527	530.17050	0.53017	555.269	17.88	0.83	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	152.40330	0.15240	143.20360	0.14320	152.403	20.22	0.37	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.67920	0.00068	0.63540	0.00064	0.679	31.36	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.78010	13.78010	13.75070	13.75070		19.43	0.00	0.00	0	0.00
\$ / R	On 02/10/2015	Any day expiry			13.78500	13.78500	13.75550	13.75550		19.54	0.00	0.00	0	0.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	438.05910	0.43806	413.94790	0.41395	438.059	18.70	0.70	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	123.05910	0.12306	128.44790	0.12845	123.059	18.70	0.30	0.00	0	201.00
\$ / R	On 06/10/2015	Any day expiry			13.79470	13.79470	13.76520	13.76520		19.32	0.00	0.00	0	0.00
\$ / R	On 06/10/2015	Any day expiry	13.25	Put	71.80160	0.07180	72.39760	0.07240	71.802	17.89	0.19	0.00	0	5,000.00
\$ / R	On 09/10/2015	Any day expiry			13.80190	13.80190	13.77240	13.77240		19.46	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	234.49650	0.23450	217.58310	0.21758	234.497	20.21	0.42	0.00	0	5,000.00
\$ / R	On 13/10/2015	Any day expiry			13.81160	13.81160	13.78210	13.78210		19.22	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry			13.81410	13.81410	13.89400	13.89400		19.27	0.00	13,894,000.00	1,000	1,000.00
\$ / R	On 28/10/2015	Any day expiry			13.84800	13.84800	13.81830	13.81830		19.36	0.00	0.00	0	351.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.56090	0.00056	0.47220	0.00047	0.561	23.61	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	1.22070	0.00122	1.08650	0.00109	1.221	22.46	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	530.61040	0.53061	494.18340	0.49418	530.610	18.61	0.64	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	24.86200	0.02486	21.21350	0.02121	24.862	31.26	0.04	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.86740	13.86740	13.83760	13.83760		19.33	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	1,190.67050	1.19067	1,151.87280	1.15187	1,190.671	17.30	0.90	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	952.50040	0.95250	910.95960	0.91096	952.500	17.47	0.84	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.87950	13.87950	13.84970	13.84970		19.42	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	92.77130	0.09277	79.30470	0.07930	92.771	17.43	0.17	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	468.67650	0.46868	430.05850	0.43006	468.677	19.18	0.54	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	309.70740	0.30971	279.60550	0.27961	309.707	20.58	0.39	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.89660	13.89660	13.86690	13.86690		19.36	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	884.72470	0.88472	840.16100	0.84016	884.725	17.49	0.78	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.89910	13.89910	13.86940	13.86940		19.39	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	874.62860	0.87463	830.98940	0.83099	874.629	17.53	0.77	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.90400	13.90400	13.87440	13.87440		19.42	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	141.76570	0.14177	127.85800	0.12786	141.766	17.54	0.22	0.00	0	8,000.00
\$ / R	On 24/11/2015	Any day expiry			13.91400	13.91400	13.88430	13.88430		19.34	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	594.32640	0.59433	553.23750	0.55324	594.326	18.77	0.60	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	458.05660	0.45806	0.00000	0.00000	458.057	19.63	0.49	69,017,603.00	10,000	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.91650	13.91650	13.88680	13.88680		19.37	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	2.15210	0.00215	1.98690	0.00199	2.152	21.86	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	3.66060	0.00366	3.39660	0.00340	3.661	20.64	0.01	0.00	0	250.00

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\$ / R	On 25/11/2015	Any day expiry	12.63	Put	52.63760	0.05264	42.79490	0.04279	52.638	17.06	0.10	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	85.39370	0.08539	73.36870	0.07337	85.394	17.24	0.15	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	100.42960	0.10043	87.76100	0.08776	100.430	17.31	0.17	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	1,008.32200	1.00832	965.30830	0.96531	1,008.322	17.39	0.81	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	121.82200	0.12182	108.50830	0.10851	121.822	17.39	0.19	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	854.92510	0.85493	811.25480	0.81125	854.925	17.63	0.75	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	848.29310	0.84829	804.62210	0.80462	848.293	17.66	0.74	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	181.79310	0.18179	167.82210	0.16782	181.793	17.66	0.26	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	210.13660	0.21014	196.25290	0.19625	210.137	17.87	0.28	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	796.63660	0.79664	753.05290	0.75305	796.637	17.87	0.72	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	735.54770	0.73555	692.33410	0.69233	735.548	18.13	0.68	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	614.60930	0.61461	573.13050	0.57313	614.609	18.71	0.61	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	575.08600	0.57509	534.51270	0.53451	575.086	18.92	0.58	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	520.06000	0.52006	481.06270	0.48106	520.060	19.24	0.54	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	62.21380	0.06221	53.44390	0.05344	62.214	32.33	0.07	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.94890	13.94890	13.91910	13.91910		19.44	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.95640	13.95640	13.92660	13.92660		19.47	0.00	1,451,981,986.80	104,037	442,968.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,009.65910	3.00966	2,979.94530	2.97995	3,009.659	20.03	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	3.25910	0.00326	3.34530	0.00335	3.259	20.03	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,959.86040	2.95986	2,930.17510	2.93018	2,959.860	19.84	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,760.99930	2.76100	2,731.46210	2.73146	2,760.999	19.18	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,563.31580	2.56332	2,533.47020	2.53347	2,563.316	18.84	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	10.26740	0.01027	9.66450	0.00966	10.267	18.50	0.02	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	10.46900	0.01047	9.82970	0.00983	10.469	18.48	0.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	13.69500	0.01369	12.44720	0.01245	13.695	18.25	0.03	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	15.05190	0.01505	13.53530	0.01354	15.052	18.16	0.03	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	18.13790	0.01814	15.99200	0.01599	18.138	17.99	0.04	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	21.78760	0.02179	18.87360	0.01887	21.788	17.82	0.04	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,834.91420	1.83491	1,800.74580	1.80075	1,834.914	17.57	0.95	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	30.06470	0.03006	25.35740	0.02536	30.065	17.52	0.06	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,787.54020	1.78754	1,752.79720	1.75280	1,787.540	17.48	0.94	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,508.34830	1.50835	1,469.05720	1.46906	1,508.348	16.97	0.91	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	57.68470	0.05768	49.02390	0.04902	57.685	16.90	0.10	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,445.35960	1.44536	1,406.79250	1.40679	1,445.360	16.91	0.90	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,436.65460	1.43665	1,397.98110	1.39798	1,436.655	16.92	0.90	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,419.30900	1.41931	1,380.42530	1.38043	1,419.309	16.94	0.89	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	87.42810	0.08743	76.68180	0.07668	87.428	17.08	0.14	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,250.92730	1.25093	1,209.98050	1.20998	1,250.927	17.12	0.85	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,170.49920	1.17050	1,128.59790	1.12860	1,170.499	17.21	0.83	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	114.09920	0.11410	101.99790	0.10200	114.099	17.21	0.17	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,092.81110	1.09281	1,050.04670	1.05005	1,092.811	17.31	0.81	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	136.41110	0.13641	123.44670	0.12345	136.411	17.31	0.19	2,735,888.08	1,000	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,018.01710	1.01802	974.50150	0.97450	1,018.017	17.40	0.78	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	946.25050	0.94625	902.14220	0.90214	946.251	17.49	0.75	0.00	0	677.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	189.85050	0.18985	175.54220	0.17554	189.850	17.49	0.25	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.21	Put	192.84410	0.19284	178.90030	0.17890	192.844	17.50	0.25	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	195.86920	0.19587	182.29710	0.18230	195.869	17.51	0.25	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	911.54770	0.91155	869.31850	0.86932	911.548	17.54	0.74	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	205.14770	0.20515	192.71850	0.19272	205.148	17.54	0.26	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	892.38010	0.89238	850.08700	0.85009	892.380	17.62	0.73	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	818.99790	0.81900	776.62900	0.77663	818.998	17.95	0.69	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	262.59790	0.26260	250.02900	0.25003	262.598	17.95	0.31	13,069,036.92	3,000	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	795.70170	0.79570	753.36500	0.75337	795.702	18.06	0.68	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	761.83430	0.76183	719.60510	0.71961	761.834	18.23	0.66	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	305.43430	0.30543	293.00510	0.29301	305.434	18.23	0.34	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Put	347.02280	0.34702	334.87700	0.33488	347.023	18.47	0.37	0.00	0	3,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	708.21970	0.70822	666.31250	0.66631	708.220	18.50	0.63	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	361.51450	0.36151	349.49490	0.34949	361.514	18.56	0.38	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	366.41480	0.36641	354.43880	0.35444	366.415	18.58	0.38	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	371.34940	0.37135	359.41860	0.35942	371.349	18.61	0.39	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	376.31540	0.37632	364.43420	0.36443	376.315	18.64	0.39	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	677.71820	0.67772	636.08530	0.63609	677.718	18.67	0.61	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	648.43720	0.64844	607.13560	0.60714	648.437	18.83	0.59	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	412.03720	0.41204	400.53560	0.40054	412.037	18.83	0.41	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	563.44540	0.56345	523.64080	0.52364	563.445	19.36	0.53	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	517.04540	0.51705	507.04080	0.50704	517.045	19.36	0.47	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	527.57460	0.52757	489.10020	0.48910	527.575	19.62	0.51	0.00	0	18,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	577.37780	0.57738	568.81650	0.56882	577.378	19.65	0.50	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	647.49740	0.64750	640.19820	0.64020	647.497	19.99	0.53	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	456.95680	0.45696	420.82470	0.42082	456.957	20.24	0.45	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	444.10630	0.44411	408.47300	0.40847	444.106	20.37	0.44	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	431.65430	0.43165	396.52390	0.39652	431.654	20.49	0.43	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	425.57440	0.42557	390.69890	0.39070	425.574	20.55	0.43	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	405.03940	0.40504	371.06030	0.37106	405.039	20.77	0.41	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	396.58350	0.39658	362.99180	0.36299	396.583	20.86	0.40	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	369.81300	0.36981	337.52790	0.33753	369.813	21.17	0.38	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	913.41300	0.91341	910.92790	0.91093	913.413	21.17	0.62	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	322.40300	0.32240	292.81140	0.29281	322.403	21.80	0.34	4,744,485.06	1,000	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	311.76550	0.31177	282.81610	0.28282	311.765	21.96	0.33	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	293.67200	0.29367	265.86140	0.26586	293.672	22.24	0.31	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	269.75830	0.26976	243.55050	0.24355	269.758	22.66	0.29	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	264.58740	0.26459	238.74190	0.23874	264.587	22.75	0.28	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	219.19450	0.21919	196.77850	0.19678	219.195	23.70	0.24	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	163.11500	0.16311	145.12050	0.14512	163.115	25.25	0.18	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.98170	13.98170	13.95190	13.95190		19.49	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	3.21490	0.00321	3.02500	0.00303	3.215	20.08	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	4.72000	0.00472	4.57410	0.00457	4.720	18.73	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	510.94750	0.51095	474.17000	0.47417	510.948	19.94	0.48	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	102.46070	0.10246	91.60110	0.09160	102.461	33.25	0.10	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			14.04010	14.04010	14.01030	14.01030		19.56	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			14.07570	14.07570	14.04580	14.04580		19.61	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	33.31650	0.03332	29.17830	0.02918	33.317	17.90	0.05	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,285.84120	1.28584	1,247.06020	1.24706	1,285.841	17.15	0.80	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,185.47290	1.18547	1,145.76340	1.14576	1,185.473	17.32	0.76	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	541.17850	0.54118	506.47480	0.50647	541.178	20.65	0.44	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			14.11630	14.11630	14.08640	14.08640		19.55	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	30.56840	0.03057	27.48360	0.02748	30.568	18.16	0.04	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	383.39390	0.38339	354.12070	0.35412	383.394	22.98	0.31	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.13410	14.13410	14.10410	14.10410		19.63	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	815.48580	0.81549	778.14260	0.77814	815.486	19.02	0.57	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.14930	14.14930	14.11930	14.11930		19.59	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	46.71440	0.04671	43.13720	0.04314	46.714	17.92	0.06	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	537.43030	0.53743	503.58050	0.50358	537.430	21.38	0.40	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			14.18740	14.18740	14.15740	14.15740		19.66	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.19510	14.19510	14.16510	14.16510		19.64	0.00	77,845,928.40	5,484	29,619.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	21.45740	0.02146	19.48270	0.01948	21.457	18.99	0.03	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	39.40450	0.03940	35.62970	0.03563	39.404	18.16	0.05	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	42.06860	0.04207	37.78490	0.03778	42.069	18.11	0.05	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	54.34440	0.05434	47.65680	0.04766	54.344	17.88	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	56.42840	0.05643	49.32610	0.04933	56.428	17.84	0.07	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	62.32490	0.06232	54.60900	0.05461	62.325	17.75	0.07	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	65.46670	0.06547	57.52570	0.05753	65.467	17.70	0.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	69.58260	0.06958	61.35800	0.06136	69.583	17.65	0.08	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	79.42110	0.07942	70.56620	0.07057	79.421	17.52	0.09	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	94.71850	0.09472	85.00140	0.08500	94.719	17.35	0.11	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,776.47000	1.77647	1,736.72690	1.73673	1,776.470	17.02	0.86	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	161.24410	0.16124	157.67770	0.15768	161.244	16.80	0.17	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,566.86890	1.56687	1,535.61570	1.53562	1,566.869	16.73	0.82	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	211.31890	0.21132	205.84380	0.20584	211.319	16.94	0.21	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	310.47430	0.31047	301.06370	0.30106	310.474	17.36	0.27	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,072.68380	1.07268	1,039.21290	1.03921	1,072.684	17.82	0.67	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	467.17660	0.46718	462.06080	0.46206	467.177	18.05	0.35	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	970.24270	0.97024	932.37990	0.93238	970.243	18.41	0.62	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	891.39440	0.89139	852.44570	0.85245	891.394	18.91	0.58	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	787.11830	0.78712	748.05300	0.74805	787.118	19.66	0.53	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	751.40780	0.75141	713.38640	0.71339	751.408	19.91	0.51	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	661.53450	0.66153	625.51410	0.62551	661.534	20.62	0.46	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	616.27670	0.61628	580.84210	0.58084	616.277	21.02	0.43	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	546.26280	0.54626	512.11220	0.51211	546.263	21.73	0.39	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	494.43190	0.49443	461.57970	0.46158	494.432	22.32	0.35	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	408.73100	0.40873	379.48530	0.37949	408.731	23.49	0.30	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	310.04010	0.31004	331.62730	0.33163	310.040	25.22	0.23	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	105.60410	0.10560	58.60000	0.05860	105.604	32.35	0.08	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			14.23450	14.23450	14.20390	14.20390		19.71	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	59.81330	0.05981	56.13660	0.05614	59.813	17.79	0.07	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	541.12300	0.54112	509.02590	0.50903	541.123	22.15	0.37	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			14.30800	14.30800	14.27630	14.27630		19.78	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	69.88020	0.06988	65.17180	0.06517	69.880	17.66	0.07	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	538.34360	0.53834	509.24390	0.50924	538.344	22.91	0.34	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			14.38950	14.38950	14.35640	14.35640		19.93	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	80.68420	0.08068	73.23750	0.07324	80.684	17.55	0.08	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	536.38240	0.53638	511.05720	0.51106	536.382	23.68	0.32	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			14.41570	14.41570	14.38220	14.38220		19.90	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	128.42680	0.12843	118.87220	0.11887	128.427	17.26	0.12	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	691.10730	0.69111	662.18700	0.66219	691.107	22.17	0.39	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.42360	14.42360	14.39000	14.39000		19.89	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.43410	14.43410	14.40030	14.40030		20.00	0.00	26,934,030.60	1,866	18,588.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	126.20490	0.12620	116.29270	0.11629	126.205	17.27	0.11	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	280.57760	0.28058	269.94250	0.26994	280.578	16.85	0.22	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	350.35800	0.35036	339.46650	0.33947	350.358	17.20	0.25	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	472.04600	0.47205	461.15520	0.46116	472.046	17.73	0.30	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	842.01320	0.84201	809.06950	0.80907	842.013	21.04	0.46	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	562.32440	0.56232	537.54580	0.53755	562.324	23.76	0.32	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	479.26880	0.47927	457.68970	0.45769	479.269	24.90	0.28	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	464.57210	0.46457	443.60700	0.44361	464.572	25.14	0.27	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	449.49350	0.44949	429.17070	0.42917	449.493	25.40	0.26	0.00	0	545.00
\$ / R	On 28/06/2016	Any day expiry			14.47470	14.47470	14.44090	14.44090		20.13	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	90.36810	0.09037	81.57210	0.08157	90.368	17.42	0.08	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	541.96200	0.54196	517.53210	0.51753	541.962	24.47	0.30	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			14.55340	14.55340	14.51930	14.51930		20.27	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	99.70240	0.09970	88.65040	0.08865	99.702	17.38	0.09	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	545.45830	0.54546	519.83900	0.51984	545.458	25.31	0.29	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			14.59410	14.59410	14.55990	14.55990		20.37	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	250.87070	0.25087	230.30250	0.23030	250.871	17.23	0.18	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	866.96770	0.86697	828.98460	0.82898	866.968	22.20	0.43	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.63480	14.63480	14.60040	14.60040		20.48	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	108.69770	0.10870	94.16930	0.09417	108.698	17.33	0.09	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	555.45790	0.55546	536.79380	0.53679	555.458	26.33	0.27	0.00	0	250.00
\$ / R	On 06/09/2016	Any day expiry			14.66470	14.66470	14.63020	14.63020		20.47	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	520.09140	0.52009	495.86920	0.49587	520.091	17.84	0.29	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	13.70	Put	614.02170	0.61402	590.85610	0.59086	614.022	18.22	0.32	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	578.89490	0.57889	551.40000	0.55140	578.895	26.40	0.28	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	576.76320	0.57676	549.56900	0.54957	576.763	26.60	0.27	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.67010	14.67010	14.63560	14.63560		20.56	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	655.41630	0.65542	631.56710	0.63157	655.416	18.39	0.33	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	624.83390	0.62483	594.75660	0.59476	624.834	25.40	0.30	0.00	0	50,000.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2016	Any day expiry			14.68870	14.68870		14.65330	14.65330		20.57	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.69780	14.69780		14.66250	14.66250		20.58	0.00	0.00	0	1,125.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	604.60340	0.60460		579.22800	0.57923	604.603	26.11	0.28	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.71840	14.71840		14.68330	14.68330		20.62	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	117.19390	0.11719		101.11920	0.10112	117.194	17.22	0.09	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	604.42110	0.60442		577.52260	0.57752	604.421	27.79	0.27	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.78240	14.78240		14.74770	14.74770		20.86	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	124.66820	0.12467		107.02910	0.10703	124.668	17.14	0.09	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	636.32330	0.63632		615.27090	0.61527	636.323	28.93	0.27	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.85790	14.85790		14.82370	14.82370		20.99	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	134.09000	0.13409		115.22580	0.11523	134.090	17.10	0.09	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	664.94940	0.66495		638.73490	0.63873	664.949	30.01	0.26	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.89450	14.89450		14.86050	14.86050		21.09	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.90590	14.90590		14.87200	14.87200		21.10	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	139.22260	0.13922		122.49760	0.12250	139.223	17.05	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	618.88130	0.61888		593.63010	0.59363	618.881	29.46	0.25	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.09790	15.09790		15.06540	15.06540		21.44	0.00	0.00	0	0.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			13.74880	13.74880		13.71230	13.71230		17.85	0.00	687,440.00	50	1,356.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.95640	13.95640		13.92660	13.92660		19.47	0.00	7,103,807.60	509	734.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.19510	14.19510		14.16510	14.16510		19.64	0.00	0.00	0	263.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.43410	14.43410		14.40030	14.40030		20.00	0.00	0.00	0	7.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.69780	14.69780		14.66250	14.66250		20.58	0.00	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			21.21780	21.21780		21.08020	21.08020		18.90	0.00	36,388,527.00	1,715	13,219.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	25.37	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	0.00000	0.00000		0.00000	0.00000	0.000	26.03	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	0.00010	0.00000		0.00200	0.00000	0.000	27.44	0.00	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	734.03480	0.73403		618.67070	0.61867	734.035	22.67	0.93	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.52880	21.52880		21.40030	21.40030		18.29	0.00	13,950,662.40	648	27,729.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	22.59320	0.02259		25.06490	0.02506	22.593	19.73	0.03	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,219.42240	2.21942		2,106.07440	2.10607	2,219.422	16.83	0.90	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,717.65490	1.71765		1,618.68120	1.61868	1,717.655	16.96	0.82	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	215.46760	0.21547		248.49670	0.24850	215.468	16.98	0.20	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,467.19370	1.46719		1,378.28000	1.37828	1,467.194	17.02	0.76	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	411.66390	0.41166		470.21440	0.47021	411.664	17.40	0.32	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	1,178.47670	1.17848		1,109.28710	1.10929	1,178.477	17.43	0.68	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	435.98070	0.43598		496.81080	0.49681	435.981	17.47	0.33	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	613.92630	0.61393		689.32840	0.68933	613.926	17.93	0.41	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	802.30130	0.80230		761.82030	0.76182	802.301	18.29	0.52	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	680.64010	0.68064		649.06590	0.64907	680.640	18.85	0.46	0.00	0	20,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.88950	21.88950		21.75880	21.75880		17.97	0.00	0.00	0	1,522.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.25130	22.25130		22.11310	22.11310		18.22	0.00	0.00	0	200.00
£ / R	On 08/09/2016	Any day expiry			22.61080	22.61080		22.47050	22.47050		18.37	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 08/09/2016	Any day expiry	21.20	Put	850.13250	0.85013	947.73490	0.94773	850.133	16.61	0.32	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	898.05530	0.89806	915.45400	0.91545	898.055	22.23	0.31	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.65330	22.65330	22.51170	22.51170		18.39	0.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.11382	0.11382	0.11340	0.11340		33.81	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11570	0.11570	0.11534	0.11534		22.09	0.00	11,570.50	100	7,959.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11796	0.11796	0.11759	0.11759		18.71	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12024	0.12024	0.11984	0.11984		18.57	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.42570	15.42570	15.31860	15.31860		18.24	0.00	42,960,574.50	2,785	35,269.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.00000	0.00000	0.01540	0.00002	0.000	22.78	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.00000	0.00000	0.02030	0.00002	0.000	24.76	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	0.00000	0.00000	0.02290	0.00002	0.000	25.75	0.00	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	0.00000	0.00000	0.02320	0.00002	0.000	25.85	0.00	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	0.00000	0.00000	0.02440	0.00002	0.000	26.24	0.00	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	537.49820	0.53750	438.19740	0.43820	537.498	22.80	0.93	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			15.43730	15.43730	15.33850	15.33850		18.39	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	608.45570	0.60846	519.67620	0.51968	608.456	17.32	0.90	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	21.15570	0.02116	31.17620	0.03118	21.156	17.32	0.10	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			15.54160	15.54160	15.44230	15.44230		18.56	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	765.60030	0.76560	685.87150	0.68587	765.600	17.43	0.76	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	144.00030	0.14400	163.57150	0.16357	144.000	17.43	0.24	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.68130	15.68130	15.58130	15.58130		18.55	0.00	33,385,487.70	2,129	73,386.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	13.46300	0.01346	12.49190	0.01249	13.463	18.86	0.02	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	46.64880	0.04665	44.38150	0.04438	46.649	17.16	0.07	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	88.44120	0.08844	90.08770	0.09009	88.441	16.84	0.13	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	274.85450	0.27485	296.17550	0.29618	274.855	17.41	0.30	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	771.84330	0.77184	702.23480	0.70223	771.843	17.88	0.63	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	332.62440	0.33262	301.96500	0.30197	332.624	20.59	0.33	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			15.82450	15.82450	15.72350	15.72350		18.45	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,232.50550	1.23251	1,143.72820	1.14373	1,232.506	16.79	0.75	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,184.07030	1.18407	1,098.12100	1.09812	1,184.070	16.82	0.73	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.98120	15.98120	15.87960	15.87960		18.55	0.00	319,624.00	20	27,575.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	42.99540	0.04300	37.50420	0.03750	42.995	17.79	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	51.08280	0.05108	45.24310	0.04524	51.083	17.62	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	103.35320	0.10335	96.94440	0.09694	103.353	16.90	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	124.15040	0.12415	118.03020	0.11803	124.150	16.70	0.12	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,395.38010	1.39538	1,305.66480	1.30566	1,395.380	16.64	0.74	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	1,296.48290	1.29648	1,209.93120	1.20993	1,296.483	16.75	0.71	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	500.78500	0.50078	532.52220	0.53252	500.785	17.22	0.35	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	853.50020	0.85350	798.77080	0.79877	853.500	18.44	0.53	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	780.11990	0.78012	729.68140	0.72968	780.120	18.85	0.50	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	729.76410	0.72976	682.50570	0.68251	729.764	19.16	0.47	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.28770	16.28770	16.17980	16.17980		18.74	0.00	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	198.62270		0.19862		188.64690	0.18865	198.623	16.51	0.15	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,182.24280		1.18224		1,113.80990	1.11381	1,182.243	18.04	0.58	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.63240		16.63240		16.52090	16.52090		19.10	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.89810		16.89810		16.78790	16.78790		19.64	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.76349		101.76349		101.59684	101.59684			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.04643		100.04643		100.03228	100.03228			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.33636		100.33636		100.31191	100.31191			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.24335		100.24335		100.15425	100.15425			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			462.30300		462.30300		462.95500	462.95500			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			470.09100		470.09100		470.76100	470.76100			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			542.37800		542.37800		543.43200	543.43200			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			551.51500		551.51500		552.59600	552.59600			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			496.07100		496.07100		496.82700	496.82700			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			504.42800		504.42800		505.20400	505.20400			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			513.40200		513.40200		514.18600	514.18600			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.70760		9.70760		9.64250	9.64250		14.03	0.00	14,697,306.40	1,514	1,467.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.81070		9.81070		9.74880	9.74880		15.16	0.00	12,489,021.10	1,273	9,797.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	92.57960		0.09258		106.21970	0.10622	92.580	14.43	0.22	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	406.40050		0.40640		368.31190	0.36831	406.401	14.87	0.63	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	172.67610		0.17268		154.62510	0.15463	172.676	16.55	0.33	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.93530		9.93530		9.87290	9.87290		14.58	0.00	4,739,138.10	477	2,727.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.06420		10.06420		9.99820	9.99820		15.51	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.21050		10.21050		10.14350	10.14350		16.12	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.37330		10.37330		10.39710	10.39710		12.52	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.52700		10.52700		10.55640	10.55640		17.13	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.70500		10.70500		10.73470	10.73470		16.25	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future			14.08380		14.08380		14.02490	14.02490		19.64	0.00	21,562,297.80	1,531	43.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.34120		14.34120		14.29020	14.29020		19.03	0.00	0.00	0	7,345.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.64470		14.64470		14.59360	14.59360		19.03	0.00	22,421,035.70	1,531	1,531.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 14/09/2015	Foreign Exchange Future		2.14870	2.14870		2.12060	2.12060		16.99	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future		2.15890	2.15890		2.13350	2.13350		18.56	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future		2.18230	2.18230		2.15190	2.15190		18.85	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future		2.06690	2.06690		2.05180	2.05180		18.81	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future		2.10270	2.10270		2.08840	2.08840		22.61	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future		2.14420	2.14420		2.12980	2.12980		18.40	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 05/11/2015	Bond Future		9.97849	80.66546		9.96419	80.76497			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future		10.06983	82.02440		10.05488	82.12682			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		10.15090	79.69372		10.13559	79.79713			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI		492.72400	492.72400		493.48900	493.48900			0.00	0.00	0	445.00
GOVI	On 04/02/2016	GOVI		501.02500	501.02500		501.81000	501.81000			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI		509.93800	509.93800		510.73200	510.73200			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future		122.57528	122.57528		122.57354	122.57354			0.00	0.00	0	544.00
I2025	On 04/02/2016	Bond Future		123.42702	123.42702		123.42712	123.42712			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/11/2015	Bond Future		102.87125	102.87125		102.86944	102.86944			0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future		104.61258	104.61258		104.61243	104.61243			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		105.49243	105.49243		105.49107	105.49107			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 05/11/2015	Bond Future		124.64598	124.64598		125.74483	125.74483			0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future		125.37995	125.37995		126.49929	126.49929			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future		124.62207	124.62207		125.71435	125.71435			0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future		126.73191	126.73191		127.84436	127.84436			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future		132.61461	132.61461		132.61147	132.61147			0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future		133.32314	133.32314		133.32188	133.32188			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future		230.39900	230.39900		231.19800	231.19800			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future		234.29900	234.29900		235.11500	235.11500			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		238.48500	238.48500		239.31300	239.31300			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		624.72100	624.72100		626.85600	626.85600			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		635.40400	635.40400		637.57600	637.57600			0.00	0.00	0	160.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.34000	93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.47000	93.53000		6.47000	93.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.54000	93.46000		6.54000	93.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.64000	93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.71000	93.29000		6.71000	93.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.82000	93.18000		6.82000	93.18000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.88000	93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.18000	92.82000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.62000	92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.77000	92.23000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.91000	92.09000		7.91000	92.09000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.13050	0.13050		0.13040	0.13040			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.13060	0.13060		0.13030	0.13030			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.13000	0.13000		0.12990	0.12990			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.13000	0.13000		0.12880	0.12880			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future		0.06890	0.06890		0.06880	0.06880			0.00	0.00	0	2,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.06360	0.06360		0.06240	0.06240			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.05910	0.05910		0.05820	0.05820			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.05700	0.05700		0.05570	0.05570			0.00	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future		8.62360	8.62360		8.76910	8.76910		17.33	0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry		8.63170	8.63170		8.78100	8.78100		15.79	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 23/09/2015	Any day expiry	8.63	Put	101.71560		0.10172		44.42220	0.04442	101.716	15.78	0.49	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.70300		8.70300		8.85190	8.85190		12.87	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.79900		8.79900		8.94720	8.94720		15.20	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			8.90000		8.90000		9.04450	9.04450		15.86	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.12200		1.12200		1.11710	1.11710			0.00	0.00	0	379.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12360		1.12360		1.11880	1.11880			0.00	0.00	0	3.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12580		1.12580		1.12100	1.12100			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.12840		1.12840		1.12360	1.12360			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.51837		118.11122		8.48840	118.34425		9.58	0.00	61,299,723.18	519	32,754.00
R186	On 05/11/2015	Bond Future	7.73	Call	149.76000		0.14976		175.01000	0.17501	149.760	9.31	0.08	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	162.81000		0.16281		189.74000	0.18974	162.810	9.32	0.08	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	252.81000		0.25281		290.43000	0.29043	252.810	9.36	0.12	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	419.95000		0.41995		474.45000	0.47445	419.950	9.41	0.18	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,184.42000		3.18442		3,038.55000	3.03855	3,184.420	9.48	0.70	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,018.85000		3.01885		2,877.84000	2.87784	3,018.850	9.49	0.68	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,504.24000		2.50424		2,379.80000	2.37980	2,504.240	9.53	0.61	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,186.61000		1.18661		1,295.20000	1.29520	1,186.610	9.53	0.39	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,515.14000		1.51514		1,640.39000	1.64039	1,515.140	9.56	0.46	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,047.70000		2.04770		1,939.92000	1.93992	2,047.700	9.56	0.54	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,698.64000		1.69864		1,832.08000	1.83208	1,698.640	9.58	0.49	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,841.40000		1.84140		1,741.81000	1.74181	1,841.400	9.58	0.51	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,652.91000		1.65291		1,561.37000	1.56137	1,652.910	9.62	0.47	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	1,037.12000		1.03712		974.78000	0.97478	1,037.120	9.76	0.34	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	804.89000		0.80489		754.86000	0.75486	804.890	9.83	0.28	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	536.60000		0.53660		501.85000	0.50185	536.600	9.94	0.20	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.58046		114.80294		8.54912	115.04157		9.53	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,161.61000		2.16161		2,073.39000	2.07339	2,161.610	9.53	0.41	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.63124		116.84708		8.59886	117.08867		9.41	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.68166		113.67587		8.64727	113.92720		9.53	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future			292.40975		292.40975		293.00184	293.00184			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			290.99854		290.99854		291.60500	291.60500			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future			237.48543		237.48543		238.81222	238.81222			0.00	0.00	0	53,286.00
R202	On 04/02/2016	Bond Future			238.12671		238.12671		239.47967	239.47967			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 05/11/2015	Bond Future		8.39200	98.04761		8.35689	98.23265		7.56	0.00	0.00	0	14,866.00
R2023	On 04/02/2016	Bond Future		8.46925	99.69941		8.43216	99.88903		6.89	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future		8.52574	97.54507		8.48709	97.73701		7.19	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future		7.45800	102.59593		7.43190	102.64064		2.09	0.00	69,765,232.40	680	15,930.00
R203	On 04/02/2016	Bond Future		7.57004	104.32432		7.53849	104.37131		1.27	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future		7.63617	102.01138		7.59931	102.05810		1.56	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future		8.91214	94.92244		8.88737	95.11006			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future		8.97503	92.51498		8.94926	92.70715			0.00	0.00	0	400.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.99702	94.56832		8.97229	94.76875			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		9.05928	96.16169		9.03360	96.36691			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		9.11271	93.71628		9.08636	93.92412			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future		9.07396	96.96928		9.05936	97.10011			0.00	0.00	0	51,105.00
R2037	On 04/02/2016	Bond Future		9.13229	94.34588		9.11710	94.48031			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		9.18351	96.02633		9.16800	96.16209			0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 05/11/2015	Bond Future		7.80203	103.62826		7.77145	103.71170		3.44	0.00	34,715,467.10	335	23,871.00
R204	On 04/02/2016	Bond Future		7.89684	101.33739		7.86264	101.42378		2.80	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		7.96833	103.14154		7.93096	103.22836		3.02	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future		9.10173	98.85020		9.09220	98.94360			0.00	0.00	0	17,486.00
R2044	On 04/02/2016	Bond Future		9.15668	96.13328		9.14672	96.22979			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		9.20486	97.84556		9.19473	97.94275			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future		9.08746	98.18992		9.07794	98.28580			0.00	0.00	0	48,592.00
R2048	On 04/02/2016	Bond Future		9.14389	99.84408		9.13395	99.94303			0.00	0.00	0	250.00
R2048	On 05/05/2016	Bond Future		9.18806	97.18550		9.17796	97.28512			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 05/11/2015	Bond Future			8.06057		99.47979		8.01465	99.63750		4.60	0.00	0.00	0	44,623.00
R207	On 05/11/2015	Bond Future	7.43	Call	91.09000		0.09109		112.90000	0.11290	91.090	4.49	0.11	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	121.62000		0.12162		148.74000	0.14874	121.620	4.50	0.14	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.14972		97.51408		8.09993	97.67594		4.12	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	145.15000		0.14515		167.83000	0.16783	145.150	3.93	0.12	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	269.51000		0.26951		305.66000	0.30566	269.510	3.98	0.20	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.22485		99.25040		8.17150	99.41409		4.25	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	543.58000		0.54358		592.02000	0.59202	543.580	4.11	0.27	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.30286		97.41626		8.24345	97.58737		4.12	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			8.18946		94.57343		8.14902	94.74043		5.92	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	412.71000		0.41271		372.68000	0.37268	412.710	6.01	0.29	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.26827		96.16682		8.22509	96.33808		5.28	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.33172		94.47715		8.28616	94.65048		5.55	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			9.00663		75.16044		8.99203	75.26886		15.20	0.00	300,641.76	4	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	482.66000		0.48266		516.17000	0.51617	482.660	14.95	0.20	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,810.25000		1.81025		1,773.25000	1.77325	1,810.250	15.20	0.49	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,046.39000		1.04639		1,025.10000	1.02510	1,046.390	15.47	0.34	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.06065		76.42679		9.04549	76.53819		14.83	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,521.33000		1.52133		1,496.04000	1.49604	1,521.330	15.11	0.31	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.10672		74.63783		9.09125	74.75043		15.17	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			178.25222		178.25222		178.92336	178.92336			0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future			181.26992		181.26992		181.95511	181.95511			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future			135.91039		135.91039		135.91108	135.91108			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.51304		136.51304		136.51578	136.51578			0.00	0.00	0	1,120.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R211		On 31/01/2017	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R212		On 05/11/2015	Bond Future		140.86442	140.86442	141.19189	141.19189			0.00	0.00	0	928.00
R212		On 04/02/2016	Bond Future		141.38520	141.38520	141.72031	141.72031			0.00	0.00	0	0.00
R212		On 31/01/2022	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213		On 05/11/2015	Bond Future		8.94234	85.32823	8.91760	85.50898		13.07	0.00	0.00	0	21,426.00
R213		On 04/02/2016	Bond Future		9.00603	86.76570	8.98033	86.95081		12.60	0.00	0.00	0	450.00
R213		On 05/05/2016	Bond Future		9.05557	84.76141	9.02923	84.94883		12.98	0.00	0.00	0	0.00
R213		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214		On 05/11/2015	Bond Future		9.03661	76.18633	9.02200	76.30097		15.88	0.00	15,237,266.00	200	11,693.00
R214		On 04/02/2016	Bond Future		9.09158	77.46980	9.07641	77.58756		15.54	0.00	0.00	0	4,620.00
R214		On 05/05/2016	Bond Future		9.13438	75.55349	9.11891	75.67259		15.88	0.00	0.00	0	0.00
R214		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
RAIN		On 14/09/2015	Foreign Exchange Future		24,224.42000	24,224.42000	24,042.59000	24,042.59000			0.00	0.00	0	0.00
RAIN		On 11/12/2015	Foreign Exchange Future		24,539.38000	24,539.38000	24,374.03000	24,374.03000			0.00	0.00	0	0.00
SGD / R		On 14/09/2015	Foreign Exchange Future		9.70860	9.70860	9.69500	9.69500		12.21	0.00	0.00	0	0.00
SGD / R		On 11/12/2015	Foreign Exchange Future		9.81760	9.81760	9.81180	9.81180		17.03	0.00	0.00	0	0.00
TRY / R		On 14/09/2015	Foreign Exchange Future		4.51260	4.51260	4.52000	4.52000		8.32	0.00	0.00	0	0.00
TRY / R		On 11/12/2015	Foreign Exchange Future		4.46310	4.46310	4.46570	4.46570		16.75	0.00	0.00	0	0.00
TRY / R		On 14/03/2016	Foreign Exchange Future		4.41210	4.41210	4.41460	4.41460		17.06	0.00	0.00	0	0.00
ZMW / R		On 14/09/2015	Foreign Exchange Future		1.38610	1.38610	1.38120	1.38120			0.00	0.00	0	130.00
ZMW / R		On 11/12/2015	Foreign Exchange Future		1.35360	1.35360	1.34840	1.34840			0.00	0.00	0	7,688.00
ZMW / R		On 14/03/2016	Foreign Exchange Future		1.32720	1.32720	1.32260	1.32260			0.00	0.00	0	0.00

Total for Derivatives :												3,480,127,071.30	250,550	4,735,121.00
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Grand Total:												3,480,127,071.30	250,550	4,735,121.00
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