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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 24/11/2015	Any day expiry	14.02690	14.02690		13.90590	13.90590		15.11	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	347.76510	0.34777	234.90230	0.23490	347.765	22.10	0.99	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	68.22410	0.06822	34.80950	0.03481	68.224	16.24	0.62	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	14.02690		14.02690		13.90590	13.90590		14.89	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.45	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.45	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	0.01240	0.00001	0.02880	0.00003	0.012	38.87	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	0.02410	0.00002	0.08530	0.00009	0.024	34.30	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	0.02790	0.00003	0.12990	0.00013	0.028	32.35	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	996.93410	0.99693	876.12450	0.87612	996.934	29.92	1.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	0.03410	0.00003	0.22450	0.00022	0.034	29.92	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	786.95680	0.78696	666.70570	0.66671	786.957	24.80	1.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	0.05840	0.00006	0.86590	0.00087	0.058	24.56	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	776.95840	0.77696	656.76590	0.65677	776.958	24.56	1.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	696.97450	0.69697	577.44340	0.57744	696.974	22.61	1.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	0.07450	0.00007	1.54340	0.00154	0.075	22.61	0.00	0	201.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	597.08860	0.59709	479.08370	0.47908	597.089	21.29	1.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	378.86690	0.37887	271.13710	0.27114	378.867	19.02	0.97	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	301.36140	0.30136	202.14710	0.20215	301.361	18.19	0.94	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	191.16030	0.19116	112.39960	0.11240	191.160	16.95	0.85	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.00000	0.00000	0.07750	0.00008	0.000	42.32	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry	14.02810	Any day expiry	14.02810	14.02810	13.90790	13.90790	14.30	0.00	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry	14.05440	Any day expiry	14.05440	14.05440	13.93580	13.93580	15.32	0.00	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.06230	Foreign Exchange Future	14.06230	14.06230	13.94360	13.94360	15.80	0.00	248,312,093.40	17,658	594,510.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,112.30030	3.11230	2,993.60150	2.99360	3,112.300	24.59	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.00030	0.00000	0.00150	0.00000	0.000	24.59	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,062.30060	3.06230	2,943.60270	2.94360	3,062.301	24.87	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,862.30670	2.86231	2,743.61560	2.74362	2,862.307	26.01	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,662.31960	2.66232	2,543.63280	2.54363	2,662.320	25.63	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.04080	0.00004	0.06890	0.00007	0.041	24.76	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.04230	0.00004	0.07150	0.00007	0.042	24.71	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.07040	0.00007	0.11970	0.00012	0.070	24.10	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.08440	0.00008	0.14390	0.00014	0.084	23.88	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.12130	0.00012	0.20760	0.00021	0.121	23.44	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.17430	0.00017	0.29910	0.00030	0.174	23.00	0.00	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,912.60000	1.91260	1,794.11590	1.79412	1,912.600	22.35	1.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.33440	0.00033	0.57520	0.00058	0.334	22.22	0.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,862.65940	1.86266	1,744.21830	1.74422	1,862.659	22.13	1.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,563.35740	1.56336	1,445.41430	1.44541	1,563.357	20.81	0.99	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	1.31060	0.00131	2.22940	0.00223	1.311	20.55	0.01	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,493.65830	1.49366	1,375.89500	1.37589	1,493.658	20.51	0.99	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,483.70760	1.48371	1,365.96240	1.36596	1,483.708	20.46	0.99	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,463.81170	1.46381	1,346.10390	1.34610	1,463.812	20.38	0.99	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	2.06000	0.00206	3.35590	0.00336	2.060	19.82	0.01	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	2.41490	0.00241	4.00780	0.00401	2.415	19.41	0.01	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	2.48020	0.00248	4.12860	0.00413	2.480	19.35	0.01	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,264.98830	1.26499	1,148.11460	1.14811	1,264.988	19.14	0.99	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	2.68830	0.00269	4.51460	0.00451	2.688	19.14	0.01	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	3.07860	0.00308	5.24360	0.00524	3.079	18.80	0.01	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,165.83160	1.16583	1,049.69560	1.04970	1,165.832	18.46	0.98	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	3.53160	0.00353	6.09560	0.00610	3.532	18.46	0.02	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,066.97160	1.06697	951.85860	0.95186	1,066.972	17.79	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	4.67160	0.00467	8.25860	0.00826	4.672	17.79	0.02	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	5.38710	0.00539	9.62420	0.00962	5.387	17.45	0.03	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	968.52360	0.96852	854.82430	0.85482	968.524	17.11	0.97	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	870.65200	0.87065	758.89700	0.75890	870.652	16.43	0.96	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	8.35200	0.00835	15.29700	0.01530	8.352	16.43	0.04	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	822.00170	0.82200	711.48180	0.71148	822.002	16.09	0.95	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	792.92360	0.79292	684.22070	0.68422	792.924	15.89	0.95	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	763.94010	0.76394	657.28830	0.65729	763.940	15.68	0.94	0.00	0	5,000.00

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	13.36	Put	13.85480	0.01385	29.60430	0.02960	13.855	15.41	0.07	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	697.65140	0.69765	595.87380	0.59587	697.651	15.43	0.93	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	679.27890	0.67928	578.72860	0.57873	679.279	15.44	0.92	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	16.97890	0.01698	35.12860	0.03513	16.979	15.44	0.08	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	642.95720	0.64296	545.02620	0.54503	642.957	15.46	0.91	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	589.65820	0.58966	496.05710	0.49606	589.658	15.49	0.89	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	27.35820	0.02736	52.45710	0.05246	27.358	15.49	0.11	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	572.24140	0.57224	480.18590	0.48019	572.241	15.50	0.88	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	512.82970	0.51283	426.55990	0.42656	512.830	15.54	0.84	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	504.55320	0.50455	419.15370	0.41915	504.553	15.55	0.84	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	45.86820	0.04587	80.94040	0.08094	45.868	15.56	0.17	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	47.76250	0.04776	83.73570	0.08374	47.763	15.57	0.18	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	49.71500	0.04971	86.59820	0.08660	49.715	15.57	0.18	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	51.72820	0.05173	89.52960	0.08953	51.728	15.58	0.19	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	456.10250	0.45610	376.13050	0.37613	456.103	15.58	0.80	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	409.88160	0.40988	335.63130	0.33563	409.882	15.62	0.77	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	67.58160	0.06758	112.03130	0.11203	67.582	15.62	0.23	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	89.76640	0.08977	142.15000	0.14215	89.766	15.66	0.29	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	331.58330	0.33158	268.29110	0.26829	331.583	15.68	0.69	0.00	0	660.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	102.60560	0.10261	159.02460	0.15902	102.606	15.68	0.32	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	280.33350	0.28033	225.11590	0.22512	280.333	15.72	0.63	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	128.03350	0.12803	191.51590	0.19152	128.034	15.72	0.37	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	131.98140	0.13198	196.46520	0.19647	131.981	15.73	0.38	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.95	Put	144.30440	0.14430	211.77410	0.21177	144.304	15.74	0.40	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	228.75870	0.22876	183.63300	0.18363	228.759	15.77	0.56	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	166.45870	0.16646	240.03300	0.24003	166.459	15.77	0.44	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	171.13220	0.17113	245.90880	0.24591	171.132	15.78	0.45	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	207.94320	0.20794	167.57120	0.16757	207.943	15.79	0.53	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	184.71610	0.18472	149.08990	0.14909	184.716	15.90	0.48	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	229.58210	0.22958	315.21970	0.31522	229.582	15.97	0.54	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	141.03020	0.14103	114.25680	0.11426	141.030	16.17	0.40	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	127.35710	0.12736	103.41840	0.10342	127.357	16.27	0.37	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	325.52740	0.32553	422.27910	0.42228	325.527	16.35	0.65	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	114.78440	0.11478	93.47400	0.09347	114.784	16.37	0.34	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	346.59340	0.34659	445.21940	0.44522	346.593	16.42	0.67	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	90.22880	0.09023	74.08680	0.07409	90.229	16.60	0.28	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Put	397.92880	0.39793	500.48680	0.50049	397.929	16.60	0.72	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	62.75450	0.06275	52.38200	0.05238	62.754	16.92	0.21	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	500.45450	0.50045	608.78200	0.60878	500.454	16.92	0.79	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	34.81160	0.03481	29.93680	0.02994	34.812	17.42	0.13	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	29.89430	0.02989	25.82730	0.02583	29.894	17.55	0.11	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.83	Call	23.31970	0.02332	20.32270	0.02032	23.320	17.74	0.09	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	22.60050	0.02260	19.71740	0.01972	22.601	17.77	0.09	0.00	0	5,752.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	14.95610	0.01496	13.24050	0.01324	14.956	18.08	0.06	0.00	0	8,210.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	13.57950	0.01358	12.06320	0.01206	13.580	18.16	0.06	0.00	0	130,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	5.06870	0.00507	4.65650	0.00466	5.069	18.89	0.02	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	3.39340	0.00339	3.35980	0.00336	3.393	19.18	0.02	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	2.29820	0.00230	2.38990	0.00239	2.298	19.83	0.01	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	1.36320	0.00136	1.46200	0.00146	1.363	20.94	0.01	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.08840	14.08840	13.96970	13.96970		15.89	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.01170	0.00001	0.01820	0.00002	0.012	24.93	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.02110	0.00002	0.02660	0.00003	0.021	22.87	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	220.30960	0.22031	183.90750	0.18391	220.310	16.02	0.47	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	0.52010	0.00052	0.70850	0.00071	0.520	28.82	0.00	0.00	0	300.00
\$ / R	On 22/12/2015	Any day expiry			14.09100	14.09100	13.97000	13.97000		15.97	0.00	0.00	0	0.00
\$ / R	On 22/12/2015	Any day expiry	13.89	Call	361.98970	0.36199	0.00000	0.00000	361.990	15.81	0.63	132,270,102.00	15,000	15,000.00
\$ / R	On 22/12/2015	Any day expiry	13.90	Call	355.95640	0.35596	0.00000	0.00000	355.956	15.82	0.63	87,395,587.00	10,000	10,000.00
\$ / R	On 29/12/2015	Any day expiry			14.10930	14.10930	13.99040	13.99040		15.69	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	63.38640	0.06339	92.70030	0.09270	63.386	15.22	0.17	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	377.96570	0.37797	317.63580	0.31764	377.966	15.55	0.62	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.14620	14.14620	14.02680	14.02680		15.37	0.00	0.00	0	4,390.00
\$ / R	On 13/01/2016	Any day expiry			14.14880	14.14880	14.02940	14.02940		15.37	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			14.18540	14.18540	14.06550	14.06550		15.29	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	2.63500	0.00264	2.95650	0.00296	2.635	18.13	0.01	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,241.87660	1.24188	1,131.79310	1.13179	1,241.877	14.51	0.93	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,114.62900	1.11463	1,008.28480	1.00828	1,114.629	14.53	0.91	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	101.51850	0.10152	132.44000	0.13244	101.519	14.58	0.20	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	254.75620	0.25476	221.73850	0.22174	254.756	15.93	0.39	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	87.84920	0.08785	77.41780	0.07742	87.849	17.79	0.16	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			14.19040	14.19040	14.07040	14.07040		15.34	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	174.27340	0.17427	217.88420	0.21788	174.273	14.87	0.30	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	342.28780	0.34229	298.34510	0.29835	342.288	15.47	0.48	0.00	0	100.00
\$ / R	On 12/02/2016	Any day expiry			14.22540	14.22540	14.10530	14.10530		15.46	0.00	0.00	0	38.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	3.23980	0.00324	3.62370	0.00362	3.240	18.24	0.01	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	117.73670	0.11774	105.26440	0.10526	117.737	17.99	0.19	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.24290	14.24290	14.12270	14.12270		15.44	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	590.93420	0.59093	523.43690	0.52344	590.934	15.08	0.63	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	463.78010	0.46378	538.79230	0.53879	463.780	15.55	0.51	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	220.18590	0.22019	196.41950	0.19642	220.186	16.89	0.30	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			14.25790	14.25790	14.13760	14.13760		15.46	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	6.35920	0.00636	6.99570	0.00700	6.359	17.32	0.01	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	138.66490	0.13866	169.50930	0.16951	138.665	14.64	0.22	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	255.46410	0.25546	229.11060	0.22911	255.464	16.74	0.33	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	119.87230	0.11987	108.05560	0.10806	119.872	18.49	0.17	0.00	0	150.00
\$ / R	On 29/02/2016	Any day expiry			14.26790	14.26790	14.14770	14.14770		15.46	0.00	0.00	0	125.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	286.85940	0.28686	339.58710	0.33959	286.859	15.07	0.36	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	335.59140	0.33559	301.29370	0.30129	335.591	16.21	0.41	0.00	0	100.00
\$ / R	On 11/03/2016	Any day expiry			14.29570	14.29570	14.17520	14.17520		15.71	0.00	0.00	0	272.00

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		14.30320	14.30320		14.18280	14.18280		15.69	0.00	93,113,832.00	6,510	90,437.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	2.78320	0.00278	2.77000	0.00277	2.783	18.78	0.01	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	6.15790	0.00616	6.55010	0.00655	6.158	17.57	0.01	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	6.66660	0.00667	7.12600	0.00713	6.667	17.45	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	9.14060	0.00914	9.95390	0.00995	9.141	16.97	0.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	9.58140	0.00958	10.46160	0.01046	9.581	16.90	0.02	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	10.85970	0.01086	11.94030	0.01194	10.860	16.71	0.02	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	11.55990	0.01156	12.75300	0.01275	11.560	16.61	0.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	12.49600	0.01250	13.84330	0.01384	12.496	16.49	0.02	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	14.82340	0.01482	16.56580	0.01657	14.823	16.23	0.03	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	18.68380	0.01868	21.11530	0.02112	18.684	15.87	0.04	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,782.29400	1.78229	1,666.30730	1.66631	1,782.294	15.18	0.94	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	38.75140	0.03875	45.09400	0.04509	38.751	14.73	0.07	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,545.59750	1.54560	1,432.28370	1.43228	1,545.598	14.59	0.92	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	56.85820	0.05686	68.89480	0.06889	56.858	14.51	0.10	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	77.46080	0.07746	93.57700	0.09358	77.461	14.57	0.13	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,197.26070	1.19726	1,096.10620	1.09611	1,197.261	14.61	0.85	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	105.21780	0.10522	126.49640	0.12650	105.218	14.63	0.16	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	962.91960	0.96292	872.98570	0.87299	962.920	14.73	0.77	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	926.40200	0.92640	839.79410	0.83979	926.402	14.75	0.76	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	197.10430	0.19710	235.75090	0.23575	197.104	14.81	0.26	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	238.75400	0.23875	283.22190	0.28322	238.754	14.97	0.30	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	785.65170	0.78565	710.21180	0.71021	785.652	14.98	0.69	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	678.25500	0.67826	611.74450	0.61174	678.255	15.22	0.64	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	644.98930	0.64499	581.45920	0.58146	644.989	15.30	0.62	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	592.32960	0.59233	533.72510	0.53373	592.330	15.43	0.58	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	439.89620	0.43990	506.52610	0.50653	439.896	15.56	0.45	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	538.35730	0.53836	485.25810	0.48526	538.357	15.57	0.55	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	493.04130	0.49304	446.31710	0.44632	493.041	15.71	0.52	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	419.91780	0.41992	380.53150	0.38053	419.918	16.10	0.46	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	389.02850	0.38903	352.83580	0.35284	389.028	16.29	0.43	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	354.29220	0.35429	321.75020	0.32175	354.292	16.52	0.40	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	339.54530	0.33955	308.56740	0.30857	339.545	16.62	0.39	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	267.80130	0.26780	244.37180	0.24437	267.801	17.21	0.32	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25	Call	222.87860	0.22288	203.88230	0.20388	222.879	17.68	0.27	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	219.21500	0.21922	200.58210	0.20058	219.215	17.72	0.27	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	167.41980	0.16742	153.87450	0.15387	167.420	18.42	0.21	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	148.52240	0.14852	135.67860	0.13568	148.522	18.74	0.19	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	110.06320	0.11006	100.83630	0.10084	110.063	19.39	0.15	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	80.34520	0.08035	73.86520	0.07387	80.345	20.08	0.11	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	66.08940	0.06609	60.89950	0.06090	66.089	20.53	0.09	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	4.55800	0.00456	3.49260	0.00349	4.558	24.94	0.01	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.30820	14.30820	14.18780	14.18780		15.73	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	124.16500	0.12416	148.54170	0.14854	124.165	14.70	0.19	0.00	0	17,991.00

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 16/03/2016	Any day expiry	14.63	Call	383.80170	0.38380	348.74460	0.34874	383.802	16.41	0.42	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.32590	14.32590	14.20530	14.20530		15.83	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	219.96490	0.21996	262.04320	0.26204	219.965	14.87	0.28	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	309.61290	0.30961	283.57410	0.28357	309.613	17.11	0.35	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.34100	14.34100	14.22040	14.22040		15.82	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	10.25760	0.01026	12.04000	0.01204	10.258	16.41	0.02	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	174.23580	0.17424	205.73300	0.20573	174.236	14.74	0.23	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	264.42050	0.26442	244.03910	0.24404	264.420	17.68	0.30	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	156.13750	0.15614	144.05330	0.14405	156.138	19.10	0.19	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.39140	14.39140	14.27060	14.27060		15.99	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	364.62030	0.36462	420.46660	0.42047	364.620	15.32	0.36	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	286.43910	0.28644	267.18620	0.26719	286.439	18.05	0.29	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.41150	14.41150	14.29060	14.29060		16.02	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	13.24130	0.01324	14.58980	0.01459	13.241	15.79	0.02	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	198.89600	0.19890	231.99900	0.23200	198.896	14.78	0.23	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	265.19860	0.26520	249.01200	0.24901	265.199	18.56	0.27	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	177.49470	0.17749	166.96900	0.16697	177.495	19.67	0.19	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			14.44680	14.44680	14.32580	14.32580		16.11	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	537.07950	0.53708	605.97140	0.60597	537.079	15.83	0.44	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	327.37860	0.32738	308.31510	0.30832	327.379	18.24	0.31	0.00	0	8,403.00
\$ / R	On 27/05/2016	Any day expiry			14.48980	14.48980	14.36860	14.36860		16.27	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	14.88630	0.01489	17.30770	0.01731	14.886	15.02	0.02	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	221.80780	0.22181	256.28970	0.25629	221.808	14.79	0.23	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	267.17460	0.26717	253.05430	0.25305	267.175	19.44	0.24	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	195.49980	0.19550	186.30310	0.18630	195.500	20.32	0.18	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.51580	14.51580	14.39450	14.39450		16.29	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	32.16720	0.03217	37.09650	0.03710	32.167	14.69	0.05	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	411.99840	0.41200	390.03820	0.39004	411.998	18.13	0.34	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.52360	14.52360	14.40230	14.40230		16.32	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.53390	14.53390	14.41270	14.41270		16.42	0.00	21,815,383.90	1,501	31,576.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	30.12840	0.03013	35.86820	0.03587	30.128	14.54	0.04	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	102.62540	0.10263	115.19270	0.11519	102.625	14.51	0.13	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	116.62530	0.11663	131.96480	0.13196	116.625	14.51	0.14	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	155.51850	0.15552	178.92520	0.17893	155.519	14.59	0.17	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,268.53940	1.26854	1,180.92840	1.18093	1,268.539	14.86	0.76	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	234.63940	0.23464	268.22840	0.26823	234.639	14.86	0.24	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	243.76840	0.24377	278.44760	0.27845	243.768	14.89	0.24	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	910.68620	0.91069	995.77290	0.99577	910.686	16.99	0.54	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	569.12440	0.56912	534.99550	0.53500	569.124	17.14	0.44	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	547.84560	0.54785	515.38130	0.51538	547.846	17.27	0.43	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	290.59890	0.29060	275.98040	0.27598	290.599	19.58	0.25	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	249.02280	0.24902	237.33010	0.23733	249.023	20.03	0.22	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	216.44790	0.21645	207.01040	0.20701	216.448	20.46	0.19	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	204.07580	0.20408	195.48230	0.19548	204.076	20.64	0.18	0.00	0	700.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	191.63510	0.19164	183.88110	0.18388	191.635	20.84	0.17	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	128.09360	0.12809	127.39900	0.12740	128.094	23.10	0.11	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.57290	14.57290	14.45150	14.45150		16.48	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	15.69430	0.01569	17.16470	0.01716	15.694	14.31	0.02	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	245.89140	0.24589	280.01230	0.28001	245.891	14.93	0.24	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	269.08880	0.26909	257.58310	0.25758	269.089	20.16	0.22	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	221.51060	0.22151	212.66600	0.21267	221.511	20.79	0.19	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.64820	14.64820	14.52660	14.52660		16.75	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	15.41220	0.01541	16.79270	0.01679	15.412	13.67	0.02	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	265.94370	0.26594	298.03150	0.29803	265.944	15.05	0.24	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	267.51680	0.26752	258.05430	0.25805	267.517	20.89	0.20	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	235.39110	0.23539	227.93100	0.22793	235.391	21.36	0.18	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.68720	14.68720	14.56550	14.56550		16.86	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	91.45670	0.09146	102.87730	0.10288	91.457	14.24	0.10	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	575.17220	0.57517	547.38180	0.54738	575.172	18.30	0.39	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.72620	14.72620	14.60450	14.60450		16.97	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	12.86690	0.01287	15.85350	0.01585	12.867	12.79	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	283.67270	0.28367	314.16620	0.31417	283.673	15.13	0.23	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	266.69680	0.26670	265.08470	0.26508	266.697	21.70	0.19	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	251.87470	0.25187	251.56530	0.25157	251.875	22.19	0.18	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.75570	14.75570	14.63390	14.63390		16.97	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	287.87430	0.28787	318.88130	0.31888	287.874	15.11	0.23	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	284.78520	0.28479	279.25080	0.27925	284.785	21.78	0.20	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	280.68270	0.28068	275.49650	0.27550	280.683	21.91	0.19	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.76110	14.76110	14.63920	14.63920		16.98	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	385.82520	0.38583	425.35330	0.42535	385.825	15.39	0.28	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	333.96500	0.33397	322.82660	0.32283	333.965	21.12	0.23	0.00	0	48,990.00
\$ / R	On 15/09/2016	Any day expiry			14.77980	14.77980	14.65790	14.65790		17.07	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.79060	14.79060	14.66860	14.66860		17.06	0.00	0.00	0	13,149.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	215.97260	0.21597	241.33250	0.24133	215.973	14.79	0.19	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	333.36600	0.33337	323.26480	0.32326	333.366	21.40	0.22	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	312.38490	0.31238	306.34610	0.30635	312.385	21.69	0.21	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.81470	14.81470	14.69270	14.69270		17.08	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.66960	0.01267	12.30080	0.01230	12.670	12.33	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	296.69890	0.29670	328.38950	0.32839	296.699	15.11	0.23	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	292.70480	0.29270	286.39520	0.28640	292.705	22.85	0.19	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	283.76030	0.28376	278.11050	0.27811	283.760	23.19	0.18	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.88980	14.88980	14.76750	14.76750		17.24	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	12.64070	0.01264	12.11180	0.01211	12.641	12.02	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	306.68120	0.30668	337.93500	0.33794	306.681	15.09	0.23	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	311.30260	0.31130	307.64490	0.30764	311.303	23.81	0.19	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	307.39550	0.30740	304.04800	0.30405	307.395	23.98	0.18	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.97890	14.97890	14.85640	14.85640		17.40	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	12.99180	0.01299	12.53210	0.01253	12.992	11.77	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 28/11/2016	Any day expiry	13.50	Put	316.91120		0.31691		347.43310	0.34743	316.911	15.08	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	339.37010		0.33937		333.71440	0.33371	339.370	25.01	0.18	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.02460	15.02460			14.90260	14.90260		17.46	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.03900	15.03900			14.91710	14.91710		17.55	0.00	0.00	0	1,060.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	14.13200		0.01413		18.08360	0.01808	14.132	11.76	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	323.94140		0.32394		353.44420	0.35344	323.941	15.11	0.22	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	335.11160		0.33511		319.59480	0.31959	335.112	25.01	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	328.05510		0.32806		312.83960	0.31284	328.055	25.01	0.18	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.27940	15.27940			15.15980	15.15980		18.09	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.06230	14.06230			13.94360	13.94360		15.80	0.00	745,301.90	53	1,078.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.30320	14.30320			14.18280	14.18280		15.69	0.00	357,580.00	25	334.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.53390	14.53390			14.41270	14.41270		16.42	0.00	72,669.50	5	184.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.79060	14.79060			14.66860	14.66860		17.06	0.00	0.00	0	55.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.34620	21.34620			21.25760	21.25760		14.13	0.00	32,681,032.20	1,531	40,456.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.19140	0.00019			0.00310	0.00000	0.191	24.92	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,950.58210	1.95058		1,863.27310	1.86327	1,950.582	19.61	0.99	0.00	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,356.86110	1.35686		1,270.73330	1.27073	1,356.861	16.29	0.97	0.00	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	13.01450	0.01301		15.90420	0.01590	13.015	15.63	0.04	0.00	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	15.74120	0.01574		20.15680	0.02016	15.741	15.02	0.05	0.00	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,035.93840	1.03594		955.81300	0.95581	1,035.938	14.62	0.94	0.00	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	69.62340	0.06962		94.82080	0.09482	69.623	14.42	0.18	0.00	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	649.63190	0.64963		587.30320	0.58730	649.632	14.41	0.81	0.00	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	81.54010	0.08154		110.02820	0.11003	81.540	14.39	0.21	0.00	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	200.90310	0.20090		253.89060	0.25389	200.903	14.20	0.41	0.00	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	265.35350	0.26535		241.11300	0.24111	265.353	14.13	0.50	0.00	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	201.42290	0.20142		183.90650	0.18391	201.423	14.30	0.42	0.00	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	355.22290	0.35522		426.30650	0.42631	355.223	14.30	0.58	0.00	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	104.88940	0.10489		97.48340	0.09748	104.889	14.66	0.26	0.00	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	7.09940	0.00710		8.34370	0.00834	7.099	18.45	0.02	0.00	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry			22.40040	22.40040			22.31210	22.31210		14.96	0.00	0.00	0	2.00
£ / R	On 29/02/2016	Any day expiry			22.41220	22.41220			22.32290	22.32290		14.98	0.00	0.00	0	47.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.71700	21.71700			21.62720	21.62720		14.42	0.00	4,451,985.00	205	9,412.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.07420	22.07420			21.98330	21.98330		15.14	0.00	0.00	0	25.00
£ / R	On 08/09/2016	Any day expiry			22.43200	22.43200			22.34030	22.34030		15.85	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	651.08300	0.65108		686.00120	0.68600	651.083	15.03	0.31	0.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	464.60820	0.46461		457.97210	0.45797	464.608	19.11	0.23	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.47820	22.47820			22.38670	22.38670		15.91	0.00	0.00	0	200.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11450	0.11450			0.11356	0.11356		21.47	0.00	0.00	0	7,990.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11677	0.11677			0.11581	0.11581		14.70	0.00	0.00	0	1,373.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11901	0.11901			0.11803	0.11803		15.63	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
€ / R			On 11/12/2015	Foreign Exchange Future			14.97870	14.97870		14.90150	14.90150		15.41	0.00	19,067,885.10	1,273	84,038.00
€ / R	13.05	Put	On 11/12/2015	Foreign Exchange Future	0.48760	0.00049		0.73290	0.00073	0.488	22.02	0.00	0.00	0	6,877.00		
€ / R	13.85	Put	On 11/12/2015	Foreign Exchange Future	5.02690	0.00503		6.29190	0.00629	5.027	17.77	0.02	0.00	0	12,000.00		
€ / R	13.90	Put	On 11/12/2015	Foreign Exchange Future	5.70780	0.00571		7.11210	0.00711	5.708	17.44	0.03	0.00	0	6,076.00		
€ / R	14.03	Put	On 11/12/2015	Foreign Exchange Future	8.01190	0.00801		9.88220	0.00988	8.012	16.56	0.04	0.00	0	12,000.00		
€ / R	14.30	Put	On 11/12/2015	Foreign Exchange Future	18.65530	0.01866		27.54420	0.02754	18.655	15.09	0.08	0.00	0	100.00		
€ / R	14.80	Put	On 11/12/2015	Foreign Exchange Future	125.16250	0.12516		160.22710	0.16023	125.163	15.32	0.36	0.00	0	65,000.00		
€ / R	15.78	Call	On 11/12/2015	Foreign Exchange Future	20.30620	0.02031		18.54170	0.01854	20.306	16.63	0.08	0.00	0	6,000.00		
€ / R	16.31	Call	On 11/12/2015	Foreign Exchange Future	4.85040	0.00485		4.64180	0.00464	4.850	18.72	0.02	0.00	0	25,000.00		
€ / R	16.50	Call	On 11/12/2015	Foreign Exchange Future	2.99250	0.00299		2.91760	0.00292	2.993	19.48	0.01	0.00	0	6,877.00		
€ / R			On 29/12/2015	Any day expiry	15.03660	15.03660		14.95920	14.95920		15.42	0.00	0.00	0	0.00		
€ / R	15.30	Put	On 29/12/2015	Any day expiry	450.89320	0.45089		502.12360	0.50212	450.893	15.84	0.63	0.00	0	100.00		
€ / R	15.70	Call	On 29/12/2015	Any day expiry	90.53960	0.09054		76.19770	0.07620	90.540	16.52	0.21	0.00	0	100.00		
€ / R			On 25/01/2016	Any day expiry	15.12880	15.12880		15.04890	15.04890		15.19	0.00	0.00	0	0.00		
€ / R	14.85	Call	On 25/01/2016	Any day expiry	528.74080	0.52874		478.83040	0.47883	528.741	15.01	0.63	0.00	0	1,000.00		
€ / R	14.92	Call	On 25/01/2016	Any day expiry	488.38640	0.48839		440.78380	0.44078	488.386	15.05	0.60	0.00	0	1,000.00		
€ / R			On 29/01/2016	Any day expiry	15.13560	15.13560		15.05580	15.05580		15.23	0.00	0.00	0	0.00		
€ / R	15.15	Put	On 29/01/2016	Any day expiry	401.41660	0.40142		444.15600	0.44416	401.417	15.23	0.49	0.00	0	100.00		
€ / R	15.52	Call	On 29/01/2016	Any day expiry	249.79640	0.24980		223.82000	0.22382	249.796	15.80	0.37	0.00	0	100.00		
€ / R			On 19/02/2016	Any day expiry	15.14910	15.14910		15.06910	15.06910		15.08	0.00	0.00	0	0.00		
€ / R	15.40	Put	On 19/02/2016	Any day expiry	598.74350	0.59874		650.15930	0.65016	598.743	15.46	0.57	0.00	0	100.00		
€ / R	16.06	Call	On 19/02/2016	Any day expiry	174.08200	0.17408		159.09530	0.15910	174.082	16.49	0.25	0.00	0	100.00		
€ / R			On 14/03/2016	Foreign Exchange Future	15.27960	15.27960		15.19910	15.19910		15.29	0.00	6,753,583.20	442	32,211.00		
€ / R	13.05	Put	On 14/03/2016	Foreign Exchange Future	21.40680	0.02141		24.49660	0.02450	21.407	16.39	0.04	0.00	0	18,000.00		
€ / R	13.20	Put	On 14/03/2016	Foreign Exchange Future	25.81310	0.02581		29.56840	0.02957	25.813	15.99	0.04	0.00	0	18,000.00		
€ / R	13.85	Put	On 14/03/2016	Foreign Exchange Future	62.66920	0.06267		73.81780	0.07382	62.669	14.51	0.10	0.00	0	12,000.00		
€ / R	14.03	Put	On 14/03/2016	Foreign Exchange Future	87.58710	0.08759		101.74930	0.10175	87.587	14.54	0.14	0.00	0	17,534.00		
€ / R	14.60	Put	On 14/03/2016	Foreign Exchange Future	218.10620	0.21811		246.42030	0.24642	218.106	14.66	0.27	0.00	0	15,000.00		
€ / R	14.90	Call	On 14/03/2016	Foreign Exchange Future	710.38420	0.71038		665.78010	0.66578	710.384	14.93	0.64	0.00	0	24,000.00		
€ / R	14.96	Put	On 14/03/2016	Foreign Exchange Future	356.86090	0.35686		394.26040	0.39426	356.861	14.98	0.38	0.00	0	15,000.00		
€ / R	15.37	Call	On 14/03/2016	Foreign Exchange Future	477.32660	0.47733		446.52330	0.44652	477.327	15.40	0.49	0.00	0	25,000.00		
€ / R	15.37	Put	On 14/03/2016	Foreign Exchange Future	567.72660	0.56773		617.42330	0.61742	567.727	15.40	0.51	0.00	0	25,000.00		
€ / R	15.95	Call	On 14/03/2016	Foreign Exchange Future	289.42790	0.28943		270.37020	0.27037	289.428	16.30	0.33	0.00	0	26,000.00		
€ / R	16.00	Call	On 14/03/2016	Foreign Exchange Future	277.02320	0.27702		258.85550	0.25886	277.023	16.38	0.32	0.00	0	650.00		
€ / R	16.15	Call	On 14/03/2016	Foreign Exchange Future	242.90980	0.24291		227.14700	0.22715	242.910	16.61	0.29	0.00	0	24,000.00		
€ / R	16.30	Call	On 14/03/2016	Foreign Exchange Future	212.99380	0.21299		199.34240	0.19934	212.994	16.85	0.26	0.00	0	36,640.00		
€ / R			On 13/06/2016	Foreign Exchange Future	15.57130	15.57130		15.48950	15.48950		15.64	0.00	0.00	0	4,389.00		
€ / R	14.20	Put	On 13/06/2016	Foreign Exchange Future	170.71720	0.17072		194.78920	0.19479	170.717	14.33	0.18	0.00	0	6,000.00		
€ / R	15.96	Call	On 13/06/2016	Foreign Exchange Future	582.83130	0.58283		559.75660	0.55976	582.831	16.24	0.44	0.00	0	6,000.00		
€ / R			On 19/09/2016	Foreign Exchange Future	15.90620	15.90620		15.82310	15.82310		16.11	0.00	0.00	0	500.00		
€ / R			On 19/12/2016	Foreign Exchange Future	16.23050	16.23050		16.14710	16.14710		16.57	0.00	0.00	0	4,500.00		
10Y STND			On 17/12/2025	Interest Rate Swap			100.87327	100.87327		100.57083	100.57083		0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 19/12/2016	Interest Rate Swap	99.89783	99.89783	99.88000	99.88000					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.96675	99.96675	99.92433	99.92433					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	99.47295	99.47295	99.29058	99.29058					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	473.33200	473.33200	474.00200	474.00200					0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future	481.58900	481.58900	482.29300	482.29300					0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future	554.99400	554.99400	556.30700	556.30700					0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future	564.67600	564.67600	566.03800	566.03800					0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future	506.33700	506.33700	507.56300	507.56300					0.00	0.00	0	611.00
ALBI	On 05/05/2016	Index Future	515.17000	515.17000	516.44100	516.44100					0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	524.65400	524.65400	525.95300	525.95300					0.00	0.00	0	0.00
AU\$ / R	On 23/11/2015	Any day expiry	10.10280	10.10280	10.16790	10.16790				17.27	0.00	201,828,000.00	20,000	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.12360	10.12360	10.09840	10.09840				14.88	0.00	10,123,600.00	1,000	14,347.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	2.54440	0.00254	4.44860	0.00445	2.544	18.20	0.02	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	531.28500	0.53129	513.14090	0.51314	531.285	14.98	0.95	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	101.24800	0.10125	106.04270	0.10604	101.248	15.11	0.42	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry	10.16890	10.16890	10.14420	10.14420				12.74	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.24610	10.24610	10.22120	10.22120				11.94	0.00	0.00	0	7,433.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	99.24710	0.09925	105.46780	0.10547	99.247	11.95	0.24	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	210.14050	0.21014	203.88140	0.20388	210.140	12.29	0.43	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	39.44580	0.03945	38.57470	0.03857	39.446	14.73	0.10	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	10.36860	10.36860	10.34450	10.34450				12.78	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.51000	10.51000	10.48590	10.48590				13.86	0.00	0.00	0	500.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.53120	10.53120	10.50190	10.50190				13.72	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future	10.71040	10.71040	10.68090	10.68090				12.37	0.00	0.00	0	2.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future	132.31080	132.31080	97.00000	97.00000					0.00	1.00	10,000	10,000.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.81590	13.81590	13.73780	13.73780				15.80	0.00	0.00	0	6,549.00
CHF / R	On 14/03/2016	Foreign Exchange Future	14.12730	14.12730	14.04740	14.04740				15.99	0.00	0.00	0	1,197.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.18470	2.18470	2.16990	2.16990				16.85	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future	2.20070	2.20070	2.18620	2.18620				15.48	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	2.01140	2.01140	2.00100	2.00100				17.07	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future	2.05330	2.05330	2.04250	2.04250				18.65	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 05/05/2016	Bond Future	128.74127		128.74127		128.76173	128.76173			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	10.00192	82.49124		9.96697	82.73313				0.00	0.00	0	6,569.00
ES33	On 05/05/2016	Bond Future	10.08485	80.14134		10.04830	80.39070				0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.15938	81.63412		10.12167	81.88798				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI	503.29200	503.29200		504.43200	504.43200				0.00	10,065,840.00	2	451.00
GOVI	On 05/05/2016	GOVI	512.07200	512.07200		513.25500	513.25500				0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	521.50000	521.50000		522.70800	522.70800				0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	123.86766	123.86766		123.93667	123.93667				0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	126.01644	126.01644		126.09115	126.09115				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	106.18235	106.18235		106.19665	106.19665				0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	107.04984	107.04984		107.06814	107.06814				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future	129.90531	129.90531		129.92258	129.92258				0.00	0.00	0	16,637.00
I2038	On 05/05/2016	Bond Future	132.15883	132.15883		132.18118	132.18118				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future	132.26110	132.26110		132.27860	132.27860				0.00	0.00	0	11,598.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 05/05/2016	Bond Future	133.12674		133.12674		133.14926	133.14926			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	138.76878		138.76878		138.45123	138.45123			0.00	30,112,825.26	217	9,872.00
I2050	On 05/05/2016	Bond Future	141.17571		141.17571		140.85764	140.85764			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	238.29100		238.29100		238.35600	238.35600			0.00	0.00	0	1,035.00
IGOV	On 05/05/2016	Index Future	242.42300		242.42300		242.49900	242.49900			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	246.93100		246.93100		247.01200	247.01200			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	644.78000		644.78000		644.81000	644.81000			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	655.83100		655.83100		655.86600	655.86600			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	7.18000		92.82000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.35000		92.65000		7.35000	92.65000			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	7.66000		92.34000		7.66000	92.34000			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	0.13740		0.13740		0.13610	0.13610			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.13700		0.13700		0.13580	0.13580			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.13690		0.13690		0.13560	0.13560			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.13630		0.13630		0.13470	0.13470			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.07060		0.07060		0.07000	0.07000			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.06680		0.06680		0.06620	0.06620			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06400		0.06400		0.06330	0.06330			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06180		0.06180		0.06000	0.06000			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future	9.15650		9.15650		9.17060	9.17060		11.87	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	9.25520		9.25520		9.26910	9.26910		11.24	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	9.35510		9.35510		9.36950	9.36950		13.00	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future	1.06520		1.06520		1.06870	1.06870			0.00	0.00	0	90.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future	1.06830		1.06830		1.07170	1.07170			0.00	0.00	0	50.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future	1.07140		1.07140		1.07470	1.07470			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
R186	On 04/02/2016	Bond Future			8.49248		115.47458		8.45189	115.78628		9.44	0.00	34,065,001.10	295	51,304.00
R186	On 04/02/2016	Bond Future	7.90	Call	427.45000		0.42745		509.99000	0.50999	427.450	9.16	0.17	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	614.40000		0.61440		719.31000	0.71931	614.400	9.20	0.23	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	1,592.49000		1.59249		1,775.78000	1.77578	1,592.490	9.33	0.45	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	1,768.91000		1.76891		1,962.24000	1.96224	1,768.910	9.34	0.48	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	1,387.68000		1.38768		1,306.14000	1.30614	1,387.680	9.41	0.39	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	1,241.88000		1.24188		1,168.50000	1.16850	1,241.880	9.42	0.36	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,107.79000		1.10779		1,042.08000	1.04208	1,107.790	9.44	0.34	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	986.38000		0.98638		927.84000	0.92784	986.380	9.46	0.31	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	918.60000		0.91860		864.10000	0.86410	918.600	9.48	0.29	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	348.24000		0.34824		328.94000	0.32894	348.240	9.65	0.14	0.00	0	700.00
R186	On 05/05/2016	Bond Future			8.54521		117.49051		8.50246	117.81210		9.19	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,170.55000		2.17055		2,068.65000	2.06865	2,170.550	9.19	0.40	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	1,884.10000		1.88410		1,793.86000	1.79386	1,884.100	9.23	0.37	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			8.58614		114.37584		8.54172	114.70336		9.34	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			294.26380		294.26380		294.30469	294.30469			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			299.36784		299.36784		299.42035	299.42035			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/02/2016	Bond Future			241.48774		241.48774		241.52009	241.52009			0.00	0.00	0	42,265.00
R202	On 05/05/2016	Bond Future			245.67663		245.67663		245.71829	245.71829			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			8.31831		100.47402		8.27751	100.68474		7.10	0.00	246,161,349.00	2,450	12,087.00
R2023	On 05/05/2016	Bond Future			8.37428		98.29999		8.33076	98.51828		7.13	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.41441		100.13045		8.36874	100.35274		6.85	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			7.30876		104.71436		7.25832	104.78989		1.67	0.00	0.00	0	15,947.00
R203	On 05/05/2016	Bond Future			7.35119		102.37336		7.28769	102.45427		1.47	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.31087		104.27997		7.23220	104.36229		1.20	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			8.89838		93.08823		8.86311	93.35368			0.00	89,085,436.11	957	10,930.00
R2030	On 05/05/2016	Bond Future			8.95529		94.71396		8.91838	94.98772			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/02/2016	Bond Future			9.00838		96.56910		8.96802	96.89400		12.51	0.00	0.00	0	8,417.00
R2032	On 04/02/2016	Bond Future	9.20	Put	1,460.07000		1.46007	1,382.14000	1.38214	1,460.070		12.49	0.38	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	1,178.54000		1.17854	1,115.54000	1.11554	1,178.540		12.54	0.32	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			9.06433		94.09841	9.02224	94.43271			12.80	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			9.11117		95.85124	9.06777	96.19171			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			9.12599		94.40160	9.09590	94.66843			14.30	0.00	0.00	0	50,887.00
R2037	On 04/02/2016	Bond Future	9.30	Put	1,690.92000		1.69092	1,636.17000	1.63617	1,690.920		14.21	0.39	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	1,282.61000		1.28261	1,242.93000	1.24293	1,282.610		14.27	0.32	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			9.18077		96.05029	9.14937	96.32556			14.03	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			9.22812		93.58026	9.19579	93.86061			14.37	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			7.69921		101.83789	7.65146	101.95929			3.12	0.00	20,265,740.11	199	35,619.00
R204	On 05/05/2016	Bond Future			7.76474		103.61565	7.71018	103.74318			2.84	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			7.79859		101.50493	7.73765	101.63475			2.65	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			9.19614		98.33201	9.16093	98.66626			14.78	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			9.25123		100.04940	9.21459	100.39334			14.50	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			9.29914		97.40342	9.26144	97.75360			14.87	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			9.20424		95.67473	9.16904	96.01375			15.41	0.00	0.00	0	18,852.00
R2044	On 04/02/2016	Bond Future	9.58	Put	1,209.55000		1.20955	1,160.88000	1.16088	1,209.550		15.46	0.28	0.00	0	25.00
R2044	On 05/05/2016	Bond Future			9.25724		97.34570	9.22064	97.69451			15.12	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.30329		94.77450	9.26564	95.12981			15.51	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			9.18013		99.48485	9.14493	99.83374			15.18	0.00	0.00	0	56,273.00
R2048	On 04/02/2016	Bond Future	9.45	Put	1,553.67000		1.55367	1,489.01000	1.48901	1,553.670		15.16	0.34	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	1,250.68000		1.25068	1,199.71000	1.19971	1,250.680		15.21	0.29	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			9.22866		96.78684	9.19211	97.14560			15.60	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.26907		98.58927	9.23152	98.95469			15.29	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			7.92414		98.25004	7.88252	98.38657			4.35	0.00	0.00	0	48,120.00
R207	On 04/02/2016	Bond Future	7.27	Call	109.27000		0.10927	135.28000	0.13528	109.270		4.16	0.12	0.00	0	43.00

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 04/02/2016	Bond Future	7.50	Call	243.22000		0.24322		288.06000	0.28806	243.220	4.21	0.23	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.99259		99.96551		7.94645	100.10834		4.08	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	531.81000		0.53181		586.72000	0.58672	531.810	3.99	0.31	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.03771		98.18284		7.98770	98.32826		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			8.07262		96.94587		8.02621	97.13182		5.53	0.00	0.00	0	38,640.00
R208	On 05/05/2016	Bond Future			8.13263		95.23741		8.08240	95.43039		5.44	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.17450		97.01108		8.12106	97.20761		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			9.04709		76.52642		9.01189	76.78600		14.53	0.00	0.00	0	41,102.00
R209	On 04/02/2016	Bond Future	9.52	Put	724.00000		0.72400		695.16000	0.69516	724.000	14.70	0.24	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.09632		74.71350		9.05975	74.98053		14.87	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	789.63000		0.78963		864.88000	0.86488	789.630	14.38	0.20	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,619.85000		2.61985		2,777.35000	2.77735	2,619.850	14.75	0.48	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.13745		76.10511		9.09987	76.37716		14.59	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			184.36513		184.36513		184.39029	184.39029			0.00	0.00	0	3,296.00
R210	On 05/05/2016	Bond Future			185.39753		185.39753		185.42959	185.42959			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			135.62684		135.62684		135.64546	135.64546			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			137.97959		137.97959		138.00344	138.00344			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future			141.92574		141.92574		142.02636	142.02636			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			144.38778		144.38778		144.49530	144.49530			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			8.95452		87.13729		8.91930	87.39271		12.44	0.00	0.00	0	31,687.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 05/05/2016	Bond Future			9.00657		85.11054		8.96981	85.37382		12.70	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.04894		86.69551		9.01107	86.96354		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			9.10844		77.33926		9.07324	77.61221		15.19	0.00	0.00	0	30,365.00
R214	On 04/02/2016	Bond Future	9.35	Put	1,273.89000		1.27389		1,219.96000	1.21996	1,273.890	15.12	0.35	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	1,023.96000		1.02396		981.31000	0.98131	1,023.960	15.17	0.30	0.00	0	25.00
R214	On 05/05/2016	Bond Future			9.15503		75.39500		9.11852	75.67560		15.58	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future			9.19344		76.79904		9.15596	77.08486		15.29	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			24,184.73000		24,184.73000		24,030.64000	24,030.64000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.91650		9.91650		9.87710	9.87710		12.01	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			10.05460		10.05460		10.01630	10.01630		12.09	0.00	0.00	0	3,191.00
TRY / R	On 11/12/2015	Foreign Exchange Future			4.92910		4.92910		4.91980	4.91980		13.46	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			4.88000		4.88000		4.87130	4.87130		12.67	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future			1.18180		1.18180		1.16390	1.16390			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.13390		1.13390		1.11260	1.11260			0.00	0.00	0	1.00
<b>Total for Derivatives :</b>													<b>1,288,744,827.78</b>	<b>89,323</b>	<b>4306587.00</b>	
<b>Grand Total:</b>													<b>1,288,744,827.78</b>	<b>89,323</b>	<b>4306587.00</b>	