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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 04/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 08/12/2015	Any day expiry	14.35860	14.35860		14.32890	14.32890		12.19	0.00	0.00	0	276.00
\$ / R	On 10/12/2015	Any day expiry	14.36110	14.36110		14.33380	14.33380		13.89	0.00	0.00	0	133.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.36360	14.36360		14.33630	14.33630		14.34	0.00	665,221,406.80	46,313	517,665.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,413.60420	3.41360	3,386.30000	3.38630	3,413.604	48.04	1.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.00420	0.00000	0.00000	0.00000	0.004	48.04	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,363.60440	3.36360	3,336.30000	3.33630	3,363.604	47.39	1.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	3,163.60530	3.16361	3,136.30010	3.13630	3,163.605	44.78	1.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,963.60650	2.96361	2,936.30210	2.93630	2,963.607	42.18	1.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.00760	0.00001	0.00940	0.00001	0.008	39.49	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.00760	0.00001	0.00960	0.00001	0.008	39.36	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.00830	0.00001	0.01220	0.00001	0.008	37.43	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.00850	0.00001	0.01320	0.00001	0.009	36.74	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.00910	0.00001	0.01580	0.00002	0.009	35.36	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.00960	0.00001	0.01890	0.00002	0.010	33.98	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,213.61050	2.21361	2,186.32490	2.18632	2,213.610	31.91	1.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.01060	0.00001	0.02640	0.00003	0.011	31.50	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	2,163.61080	2.16361	2,136.32740	2.13633	2,163.611	31.22	1.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,863.61270	1.86361	1,836.35000	1.83635	1,863.613	27.09	1.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	0.01320	0.00001	0.05690	0.00006	0.013	26.26	0.00	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,793.61330	1.79361	1,766.35820	1.76636	1,793.613	26.12	1.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,783.61330	1.78361	1,756.35940	1.75636	1,783.613	25.98	1.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,763.61350	1.76361	1,736.36210	1.73636	1,763.614	25.71	1.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	0.01430	0.00001	0.07780	0.00008	0.014	24.33	0.00	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	0.01480	0.00001	0.08950	0.00009	0.015	23.50	0.00	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	0.01490	0.00001	0.09170	0.00009	0.015	23.36	0.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,563.61510	1.56362	1,536.39850	1.53640	1,563.615	22.95	1.00	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	0.01510	0.00002	0.09850	0.00010	0.015	22.95	0.00	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	0.01560	0.00002	0.11130	0.00011	0.016	22.26	0.00	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,463.61600	1.46362	1,436.42620	1.43643	1,463.616	21.57	1.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	0.01600	0.00002	0.12620	0.00013	0.016	21.57	0.00	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,363.63060	1.36363	1,336.50100	1.33650	1,363.631	21.00	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	0.03060	0.00003	0.20100	0.00020	0.031	21.00	0.00	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	0.04230	0.00004	0.25430	0.00025	0.042	20.72	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,263.65860	1.26366	1,236.62230	1.23662	1,263.659	20.43	1.00	0.00	0	12,166.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,163.71230	1.16371	1,136.81940	1.13682	1,163.712	19.86	1.00	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	0.11230	0.00011	0.51940	0.00052	0.112	19.86	0.00	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	1,113.75530	1.11376	1,086.96070	1.08696	1,113.755	19.58	1.00	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	1,083.78870	1.08379	1,057.06360	1.05706	1,083.789	19.41	1.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	1,053.82920	1.05383	1,027.18300	1.02718	1,053.829	19.24	1.00	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	0.31690	0.00032	1.12560	0.00113	0.317	18.95	0.00	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	983.96060	0.98396	957.54080	0.95754	983.961	18.84	1.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	964.01030	0.96401	937.66780	0.93767	964.010	18.73	1.00	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	0.41030	0.00041	1.36780	0.00137	0.410	18.73	0.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	924.13090	0.92413	897.96300	0.89796	924.131	18.50	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	864.38020	0.86438	838.53100	0.83853	864.380	18.16	0.99	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	0.78020	0.00078	2.23100	0.00223	0.780	18.16	0.01	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	844.48660	0.84449	818.76100	0.81876	844.487	18.05	0.99	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	774.98380	0.77498	749.77090	0.74977	774.984	17.65	0.99	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	765.07420	0.76507	739.94590	0.73995	765.074	17.59	0.99	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	1.67270	0.00167	4.02250	0.00402	1.673	17.48	0.01	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	1.78140	0.00178	4.22510	0.00423	1.781	17.42	0.01	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	1.89710	0.00190	4.43810	0.00444	1.897	17.37	0.02	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	2.02040	0.00202	4.66380	0.00466	2.020	17.31	0.02	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	705.76330	0.70576	681.27500	0.68127	705.763	17.27	0.98	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	646.84250	0.64684	623.56300	0.62356	646.843	17.01	0.97	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	3.24250	0.00324	7.26300	0.00726	3.243	17.01	0.03	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	5.47450	0.00547	11.73190	0.01173	5.475	16.67	0.04	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	540.22970	0.54023	520.24020	0.52024	540.230	16.55	0.95	0.00	0	660.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	7.06220	0.00706	14.75180	0.01475	7.062	16.50	0.05	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	464.49070	0.46449	447.94830	0.44795	464.491	16.21	0.93	0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	10.89070	0.01089	21.64830	0.02165	10.891	16.21	0.07	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	11.57020	0.01157	22.82680	0.02283	11.570	16.16	0.08	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.95	Put	13.84490	0.01384	26.68930	0.02669	13.845	16.04	0.09	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	382.13730	0.38214	370.62590	0.37063	382.137	15.83	0.88	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	18.53730	0.01854	34.32590	0.03433	18.537	15.83	0.12	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	19.62960	0.01963	36.04960	0.03605	19.630	15.78	0.12	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	346.85450	0.34685	337.94590	0.33795	346.854	15.66	0.86	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	304.20020	0.30420	298.80370	0.29880	304.200	15.44	0.82	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	35.90220	0.03590	60.01690	0.06002	35.902	15.32	0.21	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	217.55440	0.21755	220.41040	0.22041	217.554	14.98	0.71	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	189.04200	0.18904	194.85280	0.19485	189.042	14.81	0.67	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	75.27230	0.07527	110.49990	0.11050	75.272	14.68	0.37	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	162.39430	0.16239	170.99930	0.17100	162.394	14.64	0.62	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	86.21700	0.08622	123.43120	0.12343	86.217	14.55	0.41	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	111.42800	0.11143	124.61860	0.12462	111.428	14.44	0.50	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Put	117.82800	0.11783	158.31860	0.15832	117.828	14.44	0.50	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	64.02800	0.06403	77.15740	0.07716	64.028	15.06	0.33	4,752,799.80	1,000	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	200.42800	0.20043	240.85740	0.24086	200.428	15.06	0.67	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	24.73990	0.02474	33.44340	0.03344	24.740	16.03	0.15	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	19.23040	0.01923	26.67610	0.02668	19.230	16.27	0.12	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.83	Call	12.73890	0.01274	18.34070	0.01834	12.739	16.65	0.08	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	12.09200	0.01209	17.48290	0.01748	12.092	16.70	0.08	0.00	0	5,752.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	6.07920	0.00608	9.19430	0.00919	6.079	17.33	0.04	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	5.17650	0.00518	7.88820	0.00789	5.176	17.47	0.04	0.00	0	130,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	1.47030	0.00147	2.44910	0.00245	1.470	19.79	0.01	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	0.95770	0.00096	1.63660	0.00164	0.958	20.79	0.01	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	0.58380	0.00058	1.02030	0.00102	0.584	22.04	0.00	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	0.29690	0.00030	0.52770	0.00053	0.297	23.96	0.00	0.00	0	53,000.00
\$ / R	On 17/12/2015	Any day expiry			14.37890	14.37890	14.35170	14.35170		14.43	0.00	0.00	0	0.00
\$ / R	On 17/12/2015	Any day expiry	14.41	Call	141.60120	0.14160	150.83510	0.15084	141.601	14.46	0.47	0.00	0	5,000.00
\$ / R	On 17/12/2015	Any day expiry	14.42	Call	137.30920	0.13731	146.74220	0.14674	137.309	14.48	0.46	33,442,299.00	5,000	10,000.00
\$ / R	On 21/12/2015	Any day expiry			14.38950	14.38950	14.36230	14.36230		14.30	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.00870	0.00001	0.00040	0.00000	0.009	33.82	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.00870	0.00001	0.00000	0.00000	0.009	30.22	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	319.23860	0.31924	317.90560	0.31791	319.239	14.15	0.71	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	0.10560	0.00011	0.09420	0.00009	0.106	29.90	0.00	0.00	0	300.00
\$ / R	On 22/12/2015	Any day expiry			14.39210	14.39210	14.36490	14.36490		14.41	0.00	0.00	0	0.00
\$ / R	On 22/12/2015	Any day expiry	13.89	Call	530.08790	0.53009	518.99100	0.51899	530.088	14.04	0.88	0.00	0	15,000.00
\$ / R	On 22/12/2015	Any day expiry	14.43	Call	166.61150	0.16661	173.82040	0.17382	166.612	14.49	0.47	0.00	0	15,000.00
\$ / R	On 29/12/2015	Any day expiry			14.41070	14.41070	14.38350	14.38350		14.48	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	10.77280	0.01077	17.01070	0.01701	10.773	14.95	0.05	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	540.62050	0.54062	531.03180	0.53103	540.621	14.21	0.83	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.44720	14.44720	14.42000	14.42000		14.88	0.00	43,379.10	3	4,393.00
\$ / R	On 13/01/2016	Any day expiry			14.44980	14.44980	14.42250	14.42250		14.95	0.00	0.00	0	1,176.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 15/01/2016	Any day expiry			14.45480	14.45480		14.42760	14.42760		15.06	0.00	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.00	Put	111.87530	0.11188		132.69570	0.13270	111.875	14.70	0.25	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.10	Put	142.54770	0.14255		0.00000	0.00000	142.548	14.78	0.30	42,486,313.00	10,000	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	122.39940	0.12240		127.43070	0.12743	122.399	16.30	0.26	39,062,604.00	10,000	20,000.00
\$ / R	On 27/01/2016	Any day expiry			14.48500	14.48500		14.45770	14.45770		15.26	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	0.90330	0.00090		1.29440	0.00129	0.903	19.44	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,523.17110	1.52317	1,498.27280	1.49827	1,523.171	14.93	0.97	0.00	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,386.80610	1.38681	1,363.72320	1.36372	1,386.806	14.62	0.96	0.00	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	39.43010	0.03943		49.31580	0.04932	39.430	14.61	0.10	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	341.24730	0.34125		342.43040	0.34243	341.247	15.24	0.51	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	106.25640	0.10626		110.40890	0.11041	106.256	17.03	0.21	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			14.49010	14.49010		14.46270	14.46270		15.34	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	77.78700	0.07779		92.57110	0.09257	77.787	14.67	0.17	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	466.69890	0.46670		464.11640	0.46412	466.699	15.11	0.62	0.00	0	100.00
\$ / R	On 12/02/2016	Any day expiry			14.52540	14.52540		14.49800	14.49800		15.49	0.00	0.00	0	96.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	1.34170	0.00134		1.77020	0.00177	1.342	19.33	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	144.23110	0.14423		146.63000	0.14663	144.231	17.36	0.23	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.54310	14.54310		14.51570	14.51570		15.62	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	771.58720	0.77159		760.59260	0.76059	771.587	14.99	0.75	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	295.89900	0.29590		317.09320	0.31709	295.899	15.36	0.39	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	282.35910	0.28236		282.04060	0.28204	282.359	16.38	0.38	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			14.55840	14.55840		14.53090	14.53090		15.64	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	3.11310	0.00311		3.73870	0.00374	3.113	18.35	0.01	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	73.27500	0.07327		83.11020	0.08311	73.275	14.88	0.14	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	327.28540	0.32729		325.35800	0.32536	327.285	16.25	0.42	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	144.07780	0.14408		144.67100	0.14467	144.078	17.89	0.21	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			14.56090	14.56090		14.53340	14.53340		15.67	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			14.56850	14.56850		14.54100	14.54100		15.71	0.00	0.00	0	133.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	168.52250	0.16852		184.52280	0.18452	168.523	14.95	0.25	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	430.67360	0.43067		426.66760	0.42667	430.674	15.71	0.50	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			14.57360	14.57360		14.54610	14.54610		15.76	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	439.66670	0.43967		435.17580	0.43518	439.667	15.76	0.51	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	435.53750	0.43554		0.00000	0.00000	435.538	15.78	0.50	73,464,108.00	10,000	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	431.44330	0.43144		427.09510	0.42710	431.443	15.80	0.50	0.00	0	10,000.00
\$ / R	On 07/03/2016	Any day expiry			14.58630	14.58630		14.55880	14.55880		15.77	0.00	0.00	0	187.00
\$ / R	On 11/03/2016	Any day expiry			14.59650	14.59650		14.56900	14.56900		15.87	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.60430	14.60430		14.57670	14.57670		15.84	0.00	672,659,453.70	46,059	145,675.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	1.64340	0.00164		1.89490	0.00189	1.643	19.98	0.00	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	3.54250	0.00354		4.02010	0.00402	3.543	18.64	0.01	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	3.82320	0.00382		4.33170	0.00433	3.823	18.51	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	5.25900	0.00526		5.97320	0.00597	5.259	18.01	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	5.52770	0.00553		6.27370	0.00627	5.528	17.94	0.01	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	6.31080	0.00631		7.14790	0.00715	6.311	17.76	0.01	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	6.74130	0.00674		7.62790	0.00763	6.741	17.67	0.01	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	12.00	Put	7.31950	0.00732	8.27170	0.00827	7.320	17.55	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	8.76490	0.00876	9.87720	0.00988	8.765	17.30	0.02	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	11.18570	0.01119	12.55620	0.01256	11.186	16.95	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,072.11550	2.07212	2,046.54760	2.04655	2,072.115	16.28	0.97	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	24.06090	0.02406	26.67030	0.02667	24.061	15.84	0.05	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,830.73570	1.83074	1,805.95600	1.80596	1,830.736	15.70	0.95	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	33.39660	0.03340	36.80930	0.03681	33.397	15.35	0.06	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	42.08730	0.04209	46.21520	0.04622	42.087	15.01	0.08	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,454.87120	1.45487	1,433.65570	1.43366	1,454.871	14.90	0.91	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	57.34290	0.05734	64.29070	0.06429	57.343	14.91	0.10	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,196.12910	1.19613	1,177.95950	1.17796	1,196.129	14.94	0.85	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,154.97670	1.15498	1,137.36340	1.13736	1,154.977	14.95	0.84	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	116.14930	0.11615	127.04870	0.12705	116.149	14.96	0.18	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	142.58920	0.14259	154.89480	0.15489	142.589	14.98	0.21	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	989.27470	0.98927	974.09870	0.97410	989.275	14.98	0.79	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	859.58270	0.85958	847.41760	0.84742	859.583	15.09	0.73	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	819.45840	0.81946	807.86510	0.80787	819.458	15.16	0.72	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	755.37040	0.75537	744.68110	0.74468	755.370	15.28	0.68	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	290.49670	0.29050	308.24240	0.30824	290.497	15.39	0.35	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	688.93520	0.68894	679.15880	0.67916	688.935	15.40	0.65	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	623.24290	0.63224	623.22540	0.62323	632.243	15.51	0.61	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	534.15640	0.53416	526.37690	0.52638	534.156	15.73	0.55	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	492.00560	0.49201	485.86360	0.48586	492.006	15.83	0.52	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	446.81270	0.44681	441.65150	0.44165	446.813	16.04	0.49	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	427.66740	0.42767	422.80250	0.42280	427.667	16.14	0.47	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	334.03960	0.33404	330.48360	0.33048	334.040	16.71	0.39	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25	Call	274.82580	0.27483	271.97630	0.27198	274.826	17.15	0.33	0.00	0	350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	269.99460	0.26999	267.19800	0.26720	269.995	17.19	0.33	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	201.56920	0.20157	200.03020	0.20003	201.569	17.85	0.26	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	176.68390	0.17668	175.60400	0.17560	176.684	18.15	0.23	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	129.13620	0.12914	128.59540	0.12860	129.136	18.85	0.17	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	91.59090	0.09159	91.55300	0.09155	91.591	19.53	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	73.85700	0.07386	74.00910	0.07401	73.857	19.96	0.11	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	4.17180	0.00417	4.77750	0.00478	4.172	24.58	0.01	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.60940	14.60940	14.58180	14.58180		15.89	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	69.67910	0.06968	77.38480	0.07738	69.679	14.96	0.12	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	483.86910	0.48387	477.51190	0.47751	483.869	15.95	0.51	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.62740	14.62740	14.59970	14.59970		15.91	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	135.19760	0.13520	146.30090	0.14630	135.198	15.03	0.19	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	384.76010	0.38476	379.76440	0.37976	384.760	16.63	0.42	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.64290	14.64290	14.61500	14.61500		16.00	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	6.09970	0.00610	6.72830	0.00673	6.100	17.33	0.01	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	105.72590	0.10573	114.80280	0.11480	105.726	14.96	0.16	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	323.28710	0.32329	318.72700	0.31873	323.287	17.17	0.36	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 29/03/2016	Any day expiry	15.96	Call	183.83040	0.18383	182.15270	0.18215	183.830	18.54	0.22	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.69430	14.69430	14.66620	14.66620		16.17	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	244.89380	0.24489	259.09390	0.25909	244.894	15.20	0.28	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	343.50210	0.34350	337.78160	0.33778	343.502	17.53	0.35	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.71490	14.71490	14.68660	14.68660		16.21	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	7.47980	0.00748	8.34320	0.00834	7.480	16.31	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	129.96310	0.12996	138.49550	0.13850	129.963	15.01	0.17	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	312.84420	0.31284	307.70090	0.30770	312.844	17.99	0.31	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	205.63150	0.20563	202.54740	0.20255	205.632	19.13	0.22	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			14.75100	14.75100	14.72240	14.72240		16.31	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	389.41160	0.38941	404.63010	0.40463	389.412	15.64	0.36	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	386.88630	0.38689	379.86010	0.37986	386.886	17.69	0.35	0.00	0	8,403.00
\$ / R	On 27/05/2016	Any day expiry			14.79470	14.79470	14.76590	14.76590		16.44	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	8.55280	0.00855	9.87650	0.00988	8.553	15.39	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	152.15570	0.15216	160.02390	0.16002	152.156	14.99	0.18	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	306.57800	0.30658	301.34670	0.30135	306.578	18.85	0.28	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	220.64030	0.22064	216.52870	0.21653	220.640	19.73	0.21	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			14.80500	14.80500	14.77610	14.77610		16.41	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			14.82050	14.82050	14.79150	14.79150		16.41	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	19.01300	0.01901	21.20050	0.02120	19.013	14.95	0.03	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	480.89920	0.48090	472.22330	0.47222	480.899	17.56	0.39	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.82830	14.82830	14.79930	14.79930		16.44	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.83890	14.83890	14.80990	14.80990		16.53	0.00	89,033.40	6	30,966.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	17.25930	0.01726	20.35230	0.02035	17.259	14.71	0.03	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	68.26220	0.06826	73.70970	0.07371	68.262	14.82	0.09	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	78.69850	0.07870	84.35940	0.08436	78.699	14.83	0.10	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	106.29900	0.10630	112.32830	0.11233	106.299	14.86	0.13	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,501.75380	1.50175	1,480.86540	1.48087	1,501.754	14.98	0.82	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	162.85380	0.16285	170.96540	0.17097	162.854	14.98	0.18	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	169.72410	0.16972	178.03750	0.17804	169.724	15.00	0.18	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	715.06490	0.71506	732.72920	0.73273	715.065	16.53	0.48	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	672.86300	0.67286	661.89690	0.66190	672.863	16.67	0.50	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	646.80240	0.64680	636.14810	0.63615	646.802	16.79	0.49	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	332.15380	0.33215	326.68160	0.32668	332.154	19.01	0.28	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	283.04680	0.28305	277.83970	0.27784	283.047	19.48	0.24	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	243.12520	0.24313	238.76620	0.23877	243.125	19.87	0.21	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	227.99830	0.22800	223.96540	0.22397	227.998	20.04	0.20	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	212.81420	0.21281	209.10720	0.20911	212.814	20.22	0.19	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	127.87760	0.12788	126.95640	0.12696	127.878	22.04	0.12	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.87880	14.87880	14.84940	14.84940		16.60	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	9.49690	0.00950	10.63200	0.01063	9.497	14.67	0.02	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	173.90970	0.17391	182.38880	0.18239	173.910	15.05	0.18	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	305.39940	0.30540	300.09520	0.30010	305.399	19.64	0.25	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	247.12610	0.24713	242.92520	0.24293	247.126	20.22	0.21	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 27/07/2016	Any day expiry			14.95590	14.95590		14.92590	14.92590	16.86	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	10.18880	0.01019		11.37110	0.01137	10.189	14.14	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	193.53900	0.19354		201.79780	0.20180	193.539	15.16	0.18	0.00	0	150.00	
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	298.59020	0.29859		293.74330	0.29374	298.590	20.36	0.23	0.00	0	250.00	
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	259.74830	0.25975		255.86650	0.25587	259.748	20.79	0.20	0.00	0	150.00	
\$ / R			On 11/08/2016	Any day expiry	14.99580	14.99580		14.96550	14.96550		16.96	0.00	0.00	0	0.00	
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	58.03940	0.05804		63.72360	0.06372	58.039	14.20	0.07	0.00	0	2,000.00	
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	660.72140	0.66072		650.57340	0.65057	660.721	17.82	0.44	0.00	0	2,000.00	
\$ / R			On 26/08/2016	Any day expiry	15.03570	15.03570		15.00510	15.00510		17.07	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	10.75890	0.01076		11.50500	0.01151	10.759	13.68	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	209.71190	0.20971		219.28460	0.21928	209.712	15.18	0.19	0.00	0	150.00	
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	292.61370	0.29261		288.83870	0.28884	292.614	21.14	0.21	0.00	0	250.00	
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	268.62400	0.26862		265.39250	0.26539	268.624	21.45	0.19	0.00	0	150.00	
\$ / R			On 06/09/2016	Any day expiry	15.06490	15.06490		15.03410	15.03410		17.07	0.00	0.00	0	0.00	
\$ / R	13.50	Put	On 06/09/2016	Any day expiry	214.58550	0.21459		224.34390	0.22434	214.585	15.17	0.19	0.00	0	10,000.00	
\$ / R	17.74	Call	On 06/09/2016	Any day expiry	310.30760	0.31031		306.48920	0.30649	310.308	21.19	0.21	0.00	0	10,000.00	
\$ / R	17.80	Call	On 06/09/2016	Any day expiry	303.69570	0.30370		300.02080	0.30002	303.696	21.27	0.21	0.00	0	10,000.00	
\$ / R			On 08/09/2016	Any day expiry	15.07020	15.07020		15.03940	15.03940		17.15	0.00	0.00	0	0.00	
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	295.77480	0.29577		305.18320	0.30518	295.775	15.45	0.23	0.00	0	48,990.00	
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	369.61440	0.36961		364.38490	0.36438	369.614	20.59	0.25	0.00	0	48,990.00	
\$ / R			On 15/09/2016	Any day expiry	15.08970	15.08970		15.05860	15.05860		17.16	0.00	0.00	0	259.00	
\$ / R			On 19/09/2016	Foreign Exchange Future	15.10090	15.10090		15.06950	15.06950		17.15	0.00	0.00	0	19,372.00	
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	150.56180	0.15056		159.81650	0.15982	150.562	14.62	0.14	0.00	0	405.00	
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	366.66380	0.36666		361.68330	0.36168	366.664	20.85	0.24	0.00	0	405.00	
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	341.72840	0.34173		337.33470	0.33733	341.728	21.13	0.23	0.00	0	10,000.00	
\$ / R			On 28/09/2016	Any day expiry	15.12590	15.12590		15.09420	15.09420		17.17	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	11.27380	0.01127		11.56510	0.01157	11.274	13.26	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	221.96060	0.22196		230.64420	0.23064	221.961	15.11	0.18	0.00	0	150.00	
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	305.42810	0.30543		301.39730	0.30140	305.428	21.99	0.20	0.00	0	250.00	
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	294.30680	0.29431		290.48380	0.29048	294.307	22.31	0.19	0.00	0	150.00	
\$ / R			On 26/10/2016	Any day expiry	15.20400	15.20400		15.17080	15.17080		17.33	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	11.93270	0.01193		11.87410	0.01187	11.933	13.01	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	226.65680	0.22666		238.67980	0.23868	226.657	14.95	0.18	0.00	0	150.00	
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	320.23110	0.32023		317.72440	0.31772	320.231	22.89	0.19	0.00	0	250.00	
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	315.33150	0.31533		312.93370	0.31293	315.332	23.05	0.19	0.00	0	150.00	
\$ / R			On 28/11/2016	Any day expiry	15.29590	15.29590		15.26100	15.26100		17.45	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	12.69050	0.01269		12.24200	0.01224	12.690	12.76	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	229.25760	0.22926		239.62570	0.23963	229.258	14.73	0.18	0.00	0	150.00	
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	343.80950	0.34381		340.89730	0.34090	343.809	24.04	0.19	0.00	0	400.00	
\$ / R			On 14/12/2016	Any day expiry	15.34070	15.34070		15.30550	15.30550		17.55	0.00	0.00	0	251.00	
\$ / R			On 19/12/2016	Foreign Exchange Future	15.35480	15.35480		15.31970	15.31970		17.57	0.00	0.00	0	1,085.00	
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	13.43040	0.01343		13.00480	0.01300	13.430	12.66	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	249.04510	0.24905		261.90010	0.26190	249.045	15.06	0.18	0.00	0	150.00	
\$ / R	19.75	Call	On 19/12/2016	Foreign Exchange Future	372.64230	0.37264		361.27490	0.36127	372.642	24.85	0.19	0.00	0	150.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	364.81520		0.36482		353.61030	0.35361	364.815	24.85	0.19	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.59140		15.59140		15.55840	15.55840		18.08	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.86760		15.86760		15.83670	15.83670		18.44	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.36360		14.36360		14.33630	14.33630		14.34	0.00	445,271.60	31	1,249.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.60430		14.60430		14.57670	14.57670		15.84	0.00	1,460,430.00	100	865.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.83890		14.83890		14.80990	14.80990		16.53	0.00	0.00	0	130.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.10090		15.10090		15.06950	15.06950		17.15	0.00	0.00	0	55.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.35480		15.35480		15.31970	15.31970		17.57	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.72870		21.72870		21.54680	21.54680		14.51	0.00	17,817,534.00	820	35,770.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.01610		0.00002		0.03420	0.00003	0.016	37.00	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,328.73900		2.32874		2,146.91300	2.14691	2,328.739	23.39	1.00	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,728.99770		1.72900		1,548.09880	1.54810	1,728.998	20.49	1.00	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	0.49410		0.00049		2.07050	0.00207	0.494	20.07	0.00	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	0.78300		0.00078		3.14980	0.00315	0.783	19.69	0.00	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,399.88550		1.39989		1,221.37940	1.22138	1,399.885	19.34	0.99	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	6.40300		0.00640		19.61040	0.01961	6.403	17.87	0.03	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	965.61860		0.96562		797.73530	0.79774	965.619	17.80	0.97	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	8.07060		0.00807		23.83600	0.02384	8.071	17.66	0.04	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	33.68330		0.03368		78.13350	0.07813	33.683	16.28	0.13	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	434.54820		0.43455		314.78720	0.31479	434.548	15.75	0.79	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	318.49920		0.31850		219.84110	0.21984	318.499	15.22	0.70	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	89.79920		0.08980		173.04110	0.17304	89.799	15.22	0.30	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	137.64820		0.13765		95.53830	0.09554	137.648	14.93	0.42	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	2.10410		0.00210		2.13350	0.00213	2.104	20.29	0.01	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry			21.85830		21.85830		21.67740	21.67740		13.21	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry			22.02830		22.02830		21.84620	21.84620		14.08	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			22.03960		22.03960		21.85750	21.85750		14.04	0.00	0.00	0	47.00
£ / R	On 07/03/2016	Any day expiry			22.06620		22.06620		21.88400	21.88400		14.14	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			22.09350		22.09350		21.91090	21.91090		14.27	0.00	37,735,698.00	1,708	10,005.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.45100		22.45100		22.26620	22.26620		15.01	0.00	0.00	0	424.00
£ / R	On 08/09/2016	Any day expiry			22.80770		22.80770		22.62050	22.62050		15.78	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	522.79780		0.52280		581.66100	0.58166	522.798	15.04	0.27	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	494.25240		0.49425		466.35110	0.46635	494.252	18.52	0.24	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.85550		22.85550		22.66730	22.66730		15.84	0.00	0.00	0	200.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.25290		23.25290		23.06070	23.06070		16.28	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11677		0.11677		0.11623	0.11623		28.00	0.00	8,523.99	73	7,667.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11901		0.11901		0.11847	0.11847		15.97	0.00	0.00	0	1,651.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12127		0.12127		0.12071	0.12071		15.08	0.00	0.00	0	0.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.12389		0.12389		0.12331	0.12331		16.51	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.70440		15.70440		15.48550	15.48550		13.60	0.00	59,629,606.80	3,797	73,625.00



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	13.05	Put	0.00000	0.00000	0.03100	0.00003	0.000	18.71	0.00	0.00	0	6,877.00		
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	0.00040	0.00000	0.08240	0.00008	0.000	20.45	0.00	0.00	0	12,000.00		
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	0.00080	0.00000	0.08870	0.00009	0.001	20.56	0.00	0.00	0	6,076.00		
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	0.00460	0.00000	0.15120	0.00015	0.005	20.85	0.00	0.00	0	12,000.00		
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	0.04940	0.00005	0.68070	0.00068	0.049	20.36	0.00	0.00	0	100.00		
€ / R	On 11/12/2015	Foreign Exchange Future	14.80	Put	1.03730	0.00104	8.92010	0.00892	1.037	17.87	0.01	0.00	0	65,000.00		
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	87.46200	0.00746	47.46500	0.04747	87.462	13.97	0.41	0.00	0	6,000.00		
€ / R	On 11/12/2015	Foreign Exchange Future	16.31	Call	7.41220	0.00741	3.47390	0.00347	7.412	16.49	0.05	0.00	0	25,000.00		
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	2.85750	0.00286	1.91310	0.00191	2.858	17.39	0.02	0.00	0	6,675.00		
€ / R	On 29/12/2015	Any day expiry			15.76010	15.76010	15.54090	15.54090		13.87	0.00	0.00	0	0.00		
€ / R	On 29/12/2015	Any day expiry	15.30	Put	64.53780	0.06454	132.89960	0.13290	64.538	13.76	0.20	0.00	0	100.00		
€ / R	On 29/12/2015	Any day expiry	15.70	Call	258.81450	0.25881	170.32400	0.17032	258.815	13.85	0.55	0.00	0	100.00		
€ / R	On 25/01/2016	Any day expiry			15.85130	15.85130	15.63160	15.63160		14.67	0.00	0.00	0	0.00		
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,048.80100	1.04880	863.58200	0.86358	1,048.801	14.47	0.89	0.00	0	1,000.00		
€ / R	On 25/01/2016	Any day expiry	14.92	Call	987.57180	0.98757	807.73570	0.80774	987.572	14.44	0.87	0.00	0	1,000.00		
€ / R	On 29/01/2016	Any day expiry			15.86380	15.86380	15.64400	15.64400		14.85	0.00	0.00	0	0.00		
€ / R	On 29/01/2016	Any day expiry	15.15	Put	105.52000	0.10552	166.25640	0.16626	105.520	14.60	0.20	0.00	0	100.00		
€ / R	On 29/01/2016	Any day expiry	15.52	Call	558.78850	0.55879	433.10570	0.43311	558.788	14.73	0.66	0.00	0	100.00		
€ / R	On 19/02/2016	Any day expiry			15.93000	15.93000	15.70960	15.70960		15.05	0.00	0.00	0	0.00		
€ / R	On 19/02/2016	Any day expiry	15.40	Put	211.78470	0.21178	293.23850	0.29324	211.785	14.82	0.30	0.00	0	100.00		
€ / R	On 19/02/2016	Any day expiry	16.06	Call	385.41870	0.38542	303.09620	0.30310	385.419	15.27	0.47	0.00	0	100.00		
€ / R	On 26/02/2016	Any day expiry			15.95220	15.95220	15.73150	15.73150		15.12	0.00	0.00	0	34.00		
€ / R	On 07/03/2016	Any day expiry			15.98400	15.98400	15.76310	15.76310		15.17	0.00	0.00	0	5.00		
€ / R	On 14/03/2016	Foreign Exchange Future			16.00680	16.00680	15.78570	15.78570		15.23	0.00	15,606,630.00	975	40,740.00		
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	8.60410	0.00860	11.74240	0.01174	8.604	18.34	0.02	0.00	0	18,000.00		
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	10.38200	0.01038	14.06480	0.01406	10.382	17.94	0.02	0.00	0	18,000.00		
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	23.47670	0.02348	30.96850	0.03097	23.477	16.23	0.04	0.00	0	12,000.00		
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	29.45860	0.02946	38.63390	0.03863	29.459	15.75	0.05	0.00	0	17,534.00		
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	68.67850	0.06868	99.60100	0.09960	68.679	14.76	0.11	0.00	0	15,000.00		
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,221.90150	1.22190	1,046.81960	1.04682	1,221.901	14.75	0.83	0.00	0	24,000.00		
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	126.74370	0.12674	176.19160	0.17619	126.744	14.74	0.18	0.00	0	15,000.00		
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	871.29350	0.87129	729.05750	0.72906	871.294	14.84	0.71	0.00	0	25,000.00		
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	234.49350	0.23449	313.35750	0.31336	234.493	14.84	0.29	0.00	0	25,000.00		
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	538.39570	0.53840	439.75700	0.43976	538.396	15.20	0.53	0.00	0	26,000.00		
€ / R	On 14/03/2016	Foreign Exchange Future	15.99	Call	519.41380	0.51941	0.00000	0.00000	519.414	15.22	0.52	15,767,905.30	1,892	1,892.00		
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	514.74490	0.51474	420.73380	0.42073	514.745	15.23	0.52	0.00	0	650.00		
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	452.36140	0.45236	367.92090	0.36792	452.361	15.44	0.47	0.00	0	24,000.00		
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	396.62910	0.39663	321.11930	0.32112	396.629	15.65	0.43	0.00	0	36,640.00		
€ / R	On 13/06/2016	Foreign Exchange Future			16.30770	16.30770	16.08350	16.08350		15.76	0.00	407,692.50	25	4,430.00		
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	78.08180	0.07808	101.26260	0.10126	78.082	14.91	0.09	0.00	0	6,000.00		
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	905.59320	0.90559	789.66660	0.78967	905.593	15.40	0.60	0.00	0	6,000.00		
€ / R	On 19/09/2016	Foreign Exchange Future			16.65270	16.65270	16.42470	16.42470		16.25	0.00	0.00	0	700.00		
€ / R	On 19/12/2016	Foreign Exchange Future			16.99080	16.99080	16.75740	16.75740		16.60	0.00	0.00	0	4,500.00		

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
10Y STND	On 17/12/2025	Interest Rate Swap			101.96400		101.96400		101.48366	101.48366			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.93501		99.93501		99.90613	99.90613			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.16510		100.16510		100.07362	100.07362			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.06696		100.06696		99.77075	99.77075			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			470.29300		470.29300		471.30500	471.30500			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			478.42500		478.42500		479.46200	479.46200			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			547.82300		547.82300		549.83500	549.83500			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			557.29600		557.29600		559.35100	559.35100			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			498.54100		498.54100		500.23400	500.23400			0.00	0.00	0	611.00
ALBI	On 05/05/2016	Index Future			507.16100		507.16100		508.89200	508.89200			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			516.46200		516.46200		518.22700	518.22700			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.58000		10.58000		10.47190	10.47190		12.01	0.00	29,221,960.00	2,762	12,459.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	0.01130		0.00001		0.02880	0.00003	0.011	25.53	0.00	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	980.01830		0.98002		872.06030	0.87206	980.018	20.21	1.00	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	384.10920		0.38411		286.75410	0.28675	384.109	15.55	0.96	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.62800		10.62800		10.51990	10.51990		12.46	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.70640		10.70640		10.59740	10.59740		12.05	0.00	0.00	0	11,551.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	29.45680		0.02946		38.73220	0.03873	29.457	12.69	0.09	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	449.50040		0.44950		375.30240	0.37530	449.500	12.15	0.69	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	82.38480		0.08238		64.52530	0.06453	82.385	13.58	0.20	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.83310		10.83310		10.72310	10.72310		12.85	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.98020		10.98020		10.86770	10.86770		13.89	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.12840		11.12840		11.01310	11.01310		14.36	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.75010		10.75010		10.72080	10.72080		11.87	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.92950		10.92950		10.90040	10.90040		12.02	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.10580		11.10580		11.07630	11.07630		13.73	0.00	0.00	0	0.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future			227.21440		227.21440		215.40510	215.40510			0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.40520		14.40520		14.22430	14.22430		15.72	0.00	0.00	0	6,453.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.71310		14.71310		14.52770	14.52770		15.61	0.00	0.00	0	68.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.01940		15.01940		14.82870	14.82870		16.24	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.22980		2.22980		2.22310	2.22310		13.80	0.00	0.00	0	25,268.00

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 14/03/2016	Foreign Exchange Future			2.24550		2.24550		2.23780	2.23780		15.33	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.26430		2.26430		2.25620	2.25620		16.00	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.10910		2.10910		2.08030	2.08030		16.04	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.15190		2.15190		2.12250	2.12250		17.71	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.19450		2.19450		2.16510	2.16510		18.43	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future			10.22898		80.94652		10.18406	81.24847			0.00	10,603,994.12	131	8,710.00
ES33	On 05/05/2016	Bond Future			10.32125		78.55680		10.27466	78.86525			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future			10.40448		80.01381		10.35630	80.32831			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/02/2016	Bond Future			10.31927		86.09104		10.27429	86.43988			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future			10.40889		83.31774		10.36224	83.67396			0.00	0.00	0	4,500.00
ES42	On 25/04/2042	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI			496.37300		496.37300		497.98300	497.98300			0.00	4,963,730.00	1	451.00
GOVI	On 05/05/2016	GOVI			504.95600		504.95600		506.60200	506.60200			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI			514.21700		514.21700		515.89500	515.89500			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future			124.27185		124.27185		124.28867	124.28867			0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future			126.40841		126.40841		126.42773	126.42773			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			106.15388		106.15388		106.01266	106.01266			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future			107.00450		107.00450		106.86263	106.86263			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

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 04/02/2016	Bond Future		131.06261	131.06261		131.08006	131.08006			0.00	14,285,824.49	109	16,637.00
I2038	On 05/05/2016	Bond Future		133.31610	133.31610		133.33590	133.33590			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		132.03636	132.03636		131.76559	131.76559			0.00	11,883,272.40	90	12,068.00
I2046	On 05/05/2016	Bond Future		132.87763	132.87763		132.60442	132.60442			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		139.20641	139.20641		138.88762	138.88762			0.00	44,546,051.20	320	11,963.00
I2050	On 05/05/2016	Bond Future		141.59951	141.59951		141.27789	141.27789			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		239.02200	239.02200		238.84300	238.84300			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future		243.13100	243.13100		242.95300	242.95300			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future		247.63400	247.63400		247.45300	247.45300			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		646.42100	646.42100		646.00200	646.00200			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		657.48300	657.48300		657.05900	657.05900			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.53000	93.47000		6.51000	93.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.64000	93.36000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.69000	93.31000		6.62000	93.38000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.78000	93.22000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		6.89000	93.11000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		6.99000	93.01000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.07000	92.93000		6.97000	93.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.32000	92.68000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.58000	92.42000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.71000	92.29000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.89000	92.11000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.01500	91.98500		7.79000	92.21000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.14040	0.14040		0.14010	0.14010			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.13980	0.13980		0.13960	0.13960			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.13910	0.13910		0.13970	0.13970			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.13980	0.13980		0.13880	0.13880			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.07220	0.07220		0.07200	0.07200			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.06960	0.06960		0.06900	0.06900			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06700	0.06700		0.06700	0.06700			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06500	0.06500		0.06480	0.06480			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		9.69210	9.69210		9.49020	9.49020		15.99	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 17/12/2015	Any day expiry			9.70170		9.70170		9.49900	9.49900		12.94	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry	9.34	Put	11.53450		0.01153		45.30860	0.04531	11.535	15.11	0.09	0.00	0	10,000.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.79650		9.79650		9.59210	9.59210		10.85	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.90170		9.90170		9.69430	9.69430		12.82	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.02390		10.02390		9.81270	9.81270		13.62	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.09330		1.09330		1.08020	1.08020			0.00	0.00	0	70.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09600		1.09600		1.08290	1.08290			0.00	3,207,992.00	2,927	4,336.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09900		1.09900		1.08600	1.08600			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10280		1.10280		1.08990	1.08990			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			8.70891		113.83200		8.64816	114.28978		9.44	0.00	0.00	0	60,712.00
R186	On 04/02/2016	Bond Future	7.90	Call	151.40000		0.15140		197.34000	0.19734	151.400	9.15	0.08	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	242.40000		0.24240		308.54000	0.30854	242.400	9.20	0.12	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	829.26000		0.82926		989.73000	0.98973	829.260	9.32	0.30	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	949.77000		0.94977		1,125.27000	1.12527	949.770	9.33	0.33	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	1,994.24000		1.99424		1,774.22000	1.77422	1,994.240	9.40	0.53	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	1,797.57000		1.79757		1,593.03000	1.59303	1,797.570	9.42	0.50	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,614.51000		1.61451		1,425.22000	1.42522	1,614.510	9.44	0.46	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	1,445.59000		1.44559		1,271.19000	1.27119	1,445.590	9.46	0.43	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	1,350.51000		1.35051		1,184.82000	1.18482	1,350.510	9.48	0.41	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	524.41000		0.52441		447.29000	0.44729	524.410	9.64	0.20	0.00	0	700.00
R186	On 05/05/2016	Bond Future			8.77260		115.80054		8.70923	116.26805		9.18	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,831.36000		2.83136		2,613.92000	2.61392	2,831.360	9.18	0.50	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	2,477.34000		2.47734		2,279.58000	2.27958	2,477.340	9.22	0.46	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			8.82378		112.64525		8.75782	113.12198		9.32	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			293.54069		293.54069		293.57992	293.57992			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			298.58715		298.58715		298.63215	298.63215			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/02/2016	Bond Future			243.61201		243.61201		243.30356	243.30356			0.00	82,828,083.40	340	42,739.00
R202	On 05/05/2016	Bond Future			247.80034		247.80034		247.49046	247.49046			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
R203	On 04/02/2016	Bond Future			8.52438		99.41841		8.46335	99.72954		7.14	0.00	0.00	0	15,449.00
R203	On 05/05/2016	Bond Future			8.59341		97.21015		8.52913	97.52825		7.17	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.64609		99.01253		8.57851	99.33695		6.88	0.00	0.00	0	0.00
R203	On 28/02/2023	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
R203	On 04/02/2016	Bond Future			7.50197		104.42574		7.44198	104.51523		1.68	0.00	0.00	0	16,624.00
R203	On 05/05/2016	Bond Future			7.59540		102.06306		7.52235	102.15574		1.47	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.62161		103.95574		7.53055	104.05060		1.19	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/02/2016	Bond Future			9.12951		91.37470		9.08428	91.70650			0.00	41,118,615.00	450	17,037.00
R2030	On 05/05/2016	Bond Future			9.19609		92.95544		9.14916	93.29446			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/02/2016	Bond Future			9.22905		94.82141		9.18386	95.17540		12.53	0.00	0.00	0	8,417.00
R2032	On 04/02/2016	Bond Future	9.20	Put	2,067.98000		2.06798		1,908.88000	1.90888	2,067.980	12.51	0.51	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	1,688.47000		1.68847		1,551.45000	1.55145	1,688.470	12.56	0.44	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			9.29393		92.30506		9.24711	92.66665		12.81	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			9.34900		94.01715		9.30063	94.38588		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			9.37236		92.26077		9.32718	92.64758		14.28	0.00	0.00	0	52,037.00
R2037	On 04/02/2016	Bond Future	9.30	Put	2,483.15000		2.48315		2,299.45000	2.29945	2,483.150	14.18	0.53	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	1,918.98000		1.91898		1,766.61000	1.76661	1,918.980	14.25	0.45	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			9.43625		93.85688		9.38954	94.25184		14.00	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			9.49222		91.33857		9.44403	91.74126		14.34	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.85690		101.43829		7.79942	101.58372		3.14	0.00	0.00	0	38,583.00
R204	On 05/05/2016	Bond Future			7.94640		103.19248		7.88209	103.34203		2.85	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			8.00551		101.06570		7.93340	101.21849		2.66	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2016	Bond Future			9.44756		95.99840		9.39728	96.45774		14.77	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			9.51182		97.65917		9.45986	98.12806		14.49	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			9.56842		94.96088		9.51484	95.43881		14.85	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.45589		93.30956		9.41581	93.67950		15.38	0.00	0.00	0	20,002.00
R2044	On 05/05/2016	Bond Future			9.51784		94.92381		9.47642	95.30165		15.10	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.57234		92.30005		9.52964	92.68533		15.48	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 04/02/2016	Bond Future			9.43678		97.00733		9.39160	97.43516		15.17	0.00	0.00	0	57,883.00
R2048	On 04/02/2016	Bond Future	9.45	Put	2,351.80000		2.35180		2,172.05000	2.17205	2,351.800	15.14	0.48	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	1,919.38000		1.91938		1,765.09000	1.76509	1,919.380	15.20	0.42	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			9.49417		94.25063		9.44753	94.68742		15.58	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.54283		95.99838		9.49482	96.44362		15.27	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future			8.12261		97.60217		8.05538	97.82104		4.37	0.00	0.00	0	48,100.00
R207	On 04/02/2016	Bond Future	7.27	Call	34.63000		0.03463		48.80000	0.04880	34.630	4.17	0.05	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	97.18000		0.09718		129.00000	0.12900	97.180	4.22	0.12	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.21183		99.29032		8.13881	99.51456		4.09	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	324.13000		0.32413		379.51000	0.37951	324.130	4.00	0.22	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.27821		97.48721		8.19887	97.71602		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			8.28034		96.11901		8.21370	96.38332		5.55	0.00	2,595,213.27	27	40,686.00
R208	On 05/05/2016	Bond Future			8.35712		94.38070		8.28598	94.65116		5.46	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.41548		96.13093		8.33965	96.40681		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			9.28360		74.81745		9.23843	75.13917		14.52	0.00	0.00	0	45,121.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,082.50000		1.08250		988.67000	0.98867	1,082.500	14.69	0.35	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.34116		72.96266		9.29454	73.29114		14.86	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	433.88000		0.43388		484.11000	0.48411	433.880	14.36	0.13	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	1,761.34000		1.76134		1,898.67000	1.89867	1,761.340	14.73	0.38	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.38994		74.31590		9.34196	74.65081		14.57	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			184.52940		184.52940		184.55420	184.55420			0.00	0.00	0	3,896.00
R210	On 05/05/2016	Bond Future			185.53609		185.53609		185.56435	185.56435			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

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 04/02/2016	Bond Future		135.43299	135.43299		135.45128	135.45128			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future		137.76156	137.76156		137.78250	137.78250			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future		142.07886	142.07886		141.77525	141.77525			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future		144.52170	144.52170		144.21530	144.21530			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future		9.18013	85.52681		9.13495	85.84580		12.45	0.00	0.00	0	41,590.00
R213	On 05/05/2016	Bond Future		9.24103	83.45838		9.19427	83.78419		12.71	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future		9.29165	85.00591		9.24337	85.33815		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		9.36007	75.43475		9.31491	75.77062		15.17	0.00	0.00	0	30,261.00
R214	On 04/02/2016	Bond Future	9.35	Put	1,928.19000	1,928.19	1,782.28000	1,782.28	1,928.190	15.24	0.49	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	1,577.51000	1,577.51	1,451.90000	1,451.90	1,577.510	15.31	0.43	0.00	0	25.00
R214	On 05/05/2016	Bond Future		9.41511	73.44521		9.36854	73.78812		15.56	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future		9.46138	74.80705		9.41348	75.15667		15.27	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future		24,929.33000	24,929.33000		24,740.69000	24,740.69000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future		25,699.75000	25,699.75000		25,502.49000	25,502.49000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future		10.30340	10.30340		10.21240	10.21240		14.56	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		10.44640	10.44640		10.35200	10.35200		12.45	0.00	0.00	0	2,401.00
SGD / R	On 13/06/2016	Foreign Exchange Future		10.59460	10.59460		10.49680	10.49680		13.53	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future		4.97250	4.97250		4.96460	4.96460		13.92	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		4.92290	4.92290		4.91770	4.91770		12.71	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		4.87750	4.87750		4.87020	4.87020		14.92	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future		1.34430	1.34430		1.36330	1.36330			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.28310	1.28310		1.30210	1.30210			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.18390	1.18390		1.20580	1.20580			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,925,355,424.87</b>	<b>144,959</b>	<b>4,339,966.00</b>
<b>Grand Total:</b>												<b>1,925,355,424.87</b>	<b>144,959</b>	<b>4,339,966.00</b>