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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 25/11/2015	Any day expiry	14.14390	14.14390		13.99760	13.99760		15.39	0.00	25,473,163.90	1,801	0.00
\$ / R	On 26/11/2015	Any day expiry	14.14630	14.14630		13.99760	13.99760		15.41	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry	14.16330	14.16330		14.01970	14.01970		15.07	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.17090	14.17090		14.02720	14.02720		15.72	0.00	275,184,707.10	19,419	588,172.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,220.90080	3.22090	3,077.20000	3.07720	3,220.901	27.91	1.00	0.00	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.00080	0.00000	0.00000	0.00000	0.001	27.91	0.00	0.00	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,170.90110	3.17090	3,027.20000	3.02720	3,170.901	27.91	1.00	0.00	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,970.90470	2.97090	2,827.20000	2.82720	2,970.905	27.93	1.00	0.00	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,770.91300	2.77091	2,627.20000	2.62720	2,770.913	27.43	1.00	0.00	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.02550	0.00003	0.00000	0.00000	0.025	26.41	0.00	0.00	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.02640	0.00003	0.00000	0.00000	0.026	26.36	0.00	0.00	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.04230	0.00004	0.00030	0.00000	0.042	25.65	0.00	0.00	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.05000	0.00005	0.00060	0.00000	0.050	25.39	0.00	0.00	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.07020	0.00007	0.00200	0.00000	0.070	24.88	0.00	0.00	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.09870	0.00010	0.00650	0.00001	0.099	24.37	0.00	0.00	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,021.06480	2.02106	1,877.23120	1.87723	2,021.065	23.60	1.00	0.00	1,650.00

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 06/09/2016	Any day expiry	14.86370	14.86370		14.71570	14.71570		16.87	0.00	0.00	0	0.00	
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	257.86200	0.25786	300.57940	0.30058	257.862	15.01	0.21	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	291.14570	0.29115	285.88220	0.28588	291.146	21.45	0.20	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	285.27650	0.28528	281.99820	0.28200	285.277	21.53	0.20	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry	14.86910		14.86910	14.72100	14.72100		16.87	0.00	0.00	0	0.00	
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	348.42320	0.34842	399.52520	0.39953	348.423	15.27	0.26	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	343.87110	0.34387	332.10070	0.33210	343.871	20.82	0.23	0.00	0	48,990.00
\$ / R	On 15/09/2016	Any day expiry	14.88800		14.88800	14.73950	14.73950		16.95	0.00	0.00	0	259.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.89880		14.89880	14.75010	14.75010		16.95	0.00	0.00	0	13,149.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	190.24480	0.19024	228.09780	0.22810	190.245	14.65	0.17	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	342.34320	0.34234	331.76790	0.33177	342.343	21.09	0.23	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	320.21660	0.32022	311.46280	0.31146	320.217	21.38	0.21	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry	14.92320		14.92320	14.77390	14.77390		16.96	0.00	0.00	0	0.00	
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.96060	0.01196	12.95210	0.01295	11.961	12.58	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	266.90620	0.26691	310.52610	0.31053	266.906	15.01	0.21	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	294.48560	0.29449	294.97080	0.29497	294.486	22.41	0.19	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	284.95750	0.28496	286.48380	0.28648	284.958	22.75	0.18	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	14.99880		14.99880	14.84800	14.84800		17.12	0.00	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.98240	0.01198	12.71180	0.01271	11.982	12.27	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	276.79970	0.27680	321.26910	0.32127	276.800	15.00	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	313.86250	0.31386	316.64410	0.31664	313.863	23.42	0.19	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	309.69870	0.30970	312.95990	0.31296	309.699	23.58	0.18	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	15.08790		15.08790	14.93540	14.93540		17.27	0.00	0.00	0	0.00	
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	12.50450	0.01250	13.05030	0.01305	12.505	12.02	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	279.85260	0.27985	332.53300	0.33253	279.853	14.81	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	341.10470	0.34110	344.10230	0.34410	341.105	24.63	0.19	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry	15.13350		15.13350	14.98170	14.98170		17.42	0.00	0.00	0	251.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.14780		15.14780	14.99620	14.99620		17.44	0.00	0.00	0	1,060.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	13.78780	0.01379	14.30530	0.01431	13.788	12.03	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	295.06170	0.29506	338.89210	0.33889	295.062	15.02	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	343.50930	0.34351	336.32210	0.33632	343.509	24.80	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	336.23910	0.33624	329.29990	0.32930	336.239	24.80	0.18	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.38870		15.38870	15.23930	15.23930		18.04	0.00	0.00	0	0.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.66970		15.66970	15.52000	15.52000		18.47	0.00	0.00	0	0.00	
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future	14.17090		14.17090	14.02720	14.02720		15.72	0.00	283,418.00	20	1,115.00	
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future	14.41610		14.41610	14.26530	14.26530		15.73	0.00	389,234.70	27	373.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future	14.64030		14.64030	14.49510	14.49510		16.37	0.00	73,201.50	5	184.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future	14.89880		14.89880	14.75010	14.75010		16.95	0.00	0.00	0	55.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future	15.14780		15.14780	15.00000	15.00000		17.44	0.00	0.00	0	0.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.37970		21.37970	21.13880	21.13880		13.80	0.00	54,774,791.40	2,562	40,121.00	
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.00120	0.00000	0.00450	0.00000	0.001	19.74	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,982.74980	1.98275	1,743.72800	1.74373	1,982.750	20.09	0.99	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 29/01/2016	Any day expiry			15.14710		15.14710		15.08270	15.08270		15.13	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	387.17190		0.38717		422.16190	0.42216	387.172	15.13	0.49	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	244.92530		0.24493		225.29520	0.22530	244.925	15.67	0.37	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			15.16180		15.16180		15.09610	15.09610		15.10	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	586.44620		0.58645		628.01260	0.62801	586.446	15.47	0.57	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	171.67090		0.17167		160.77790	0.16078	171.671	16.45	0.25	0.00	0	100.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.29400		15.29400		15.22570	15.22570		15.31	0.00	11,470,500.00	750	34,492.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	21.23100		0.02123		23.84970	0.02385	21.231	16.59	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	25.63400		0.02563		28.79250	0.02879	25.634	16.19	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	62.25900		0.06226		69.53960	0.06954	62.259	14.71	0.10	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	86.62480		0.08662		96.02730	0.09603	86.625	14.72	0.13	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	214.07470		0.21407		233.70440	0.23370	214.075	14.79	0.27	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	717.92670		0.71793		676.25090	0.67625	717.927	15.01	0.64	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	349.40440		0.34940		377.46930	0.37747	349.404	15.06	0.38	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	480.26550		0.48027		451.25710	0.45126	480.266	15.41	0.49	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	556.26550		0.55627		595.55710	0.59556	556.266	15.41	0.51	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	288.50110		0.28850		272.16780	0.27217	288.501	16.26	0.34	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	275.84440		0.27584		260.41090	0.26041	275.844	16.33	0.32	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	241.19600		0.24120		228.31320	0.22831	241.196	16.56	0.29	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	210.91070		0.21091		200.19740	0.20020	210.911	16.79	0.26	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.57510		15.57510		15.51530	15.51530		15.71	0.00	0.00	0	4,389.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	175.60460		0.17560		186.94460	0.18694	175.605	14.59	0.18	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	579.02460		0.57902		561.05750	0.56106	579.025	16.20	0.44	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.91020		15.91020		15.84670	15.84670		16.12	0.00	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.23560		16.23560		16.16860	16.16860		16.56	0.00	0.00	0	4,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.84493		100.84493		100.90170	100.90170			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.88072		99.88072		99.88373	99.88373			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.90584		99.90584		99.96197	99.96197			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.32466		99.32466		99.43533	99.43533			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			473.13100		473.13100		473.31300	473.31300			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			481.37300		481.37300		481.56700	481.56700			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			554.73600		554.73600		555.05600	555.05600			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			564.39900		564.39900		564.73500	564.73500			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			506.02500		506.02500		506.48100	506.48100			0.00	0.00	0	611.00
ALBI	On 05/05/2016	Index Future			514.83900		514.83900		515.31300	515.31300			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
ALBI	On 04/08/2016	Index Future		524.30800	524.30800		524.79200	524.79200			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future		10.25120	10.25120		10.13810	10.13810		14.25	0.00	5,125,600.00	500	13,847.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	1.13510	0.00114	1.95000	0.00195	1.135	19.50	0.01	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	654.30490	0.65430	543.92870	0.54393	654.305	15.97	0.98	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	148.94370	0.14894	98.22300	0.09822	148.944	14.24	0.57	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry		10.29730	10.29730		10.18300	10.18300		12.62	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future		10.37850	10.37850		10.26060	10.26060		11.95	0.00	5,448,712.50	525	7,518.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	71.03640	0.07104	95.43380	0.09543	71.036	12.04	0.18	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	261.15950	0.26116	214.09580	0.21410	261.160	11.95	0.50	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	49.26580	0.04927	39.58170	0.03958	49.266	14.38	0.13	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		10.49900	10.49900		10.38380	10.38380		12.86	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		10.64180	10.64180		10.52510	10.52510		13.72	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.78420	10.78420		10.67000	10.67000		14.28	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future		10.63340	10.63340		10.52860	10.52860		13.51	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future		10.81670	10.81670		10.70640	10.70640		12.26	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		10.98630	10.98630		10.88000	10.88000		13.65	0.00	0.00	0	0.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future		167.38160	167.38160		117.67940	117.67940			0.00	0.00	0	10,000.00
CHF / R	On 11/12/2015	Foreign Exchange Future		13.84430	13.84430		13.78790	13.78790		16.00	0.00	0.00	0	6,549.00
CHF / R	On 14/03/2016	Foreign Exchange Future		14.15790	14.15790		14.09640	14.09640		15.91	0.00	0.00	0	1,209.00
CHF / R	On 13/06/2016	Foreign Exchange Future		14.45210	14.45210		14.40000	14.40000		16.25	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future		2.20270	2.20270		2.17930	2.17930		16.61	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future		2.21890	2.21890		2.19580	2.19580		15.42	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.23790	2.23790		2.22000	2.22000		15.99	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future		2.01310	2.01310		2.00450	2.00450		17.68	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future		2.05540	2.05540		2.04590	2.04590		18.77	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.09540	2.09540		2.09000	2.09000		18.60	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
EL28	On 05/05/2016	Bond Future		129.09100	129.09100		128.72427	128.72427			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

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
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	10.00806	82.44886		9.99066	82.56905				0.00	164,897,720.00	2,000	8,569.00
ES33	On 05/05/2016	Bond Future	10.09159	80.09549		10.07330	80.22001				0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.16666	81.58526		10.14768	81.71275				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	502.99300	502.99300		503.36700	503.36700				0.00	0.00	0	451.00
GOVI	On 05/05/2016	GOVI	511.75500	511.75500		512.14500	512.14500				0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	521.16700	521.16700		521.56500	521.56500				0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	123.74916	123.74916		123.85080	123.85080				0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	125.89201	125.89201		125.99810	125.99810				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	106.28183	106.28183		106.16806	106.16806				0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	107.14767	107.14767		107.03432	107.03432				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	130.75807	130.75807		129.88781	129.88781				0.00	0.00	0	16,637.00
I2038	On 05/05/2016	Bond Future	133.02240	133.02240		132.13992	132.13992				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	132.19226	132.19226		132.24360	132.24360				0.00	0.00	0	11,598.00
I2046	On 05/05/2016	Bond Future	133.05258	133.05258		133.10769	133.10769				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	139.03332	139.03332		139.42478	139.42478				0.00	0.00	0	9,973.00
I2050	On 05/05/2016	Bond Future	141.44074	141.44074		141.84200	141.84200				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	238.80600	238.80600		238.50200	238.50200				0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future	242.94100	242.94100		242.63500	242.63500				0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	247.45400	247.45400		247.14300	247.14300				0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	645.93900	645.93900		645.29700	645.29700				0.00	0.00	0	157.00

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
ILBI	On 05/05/2016	Index Future		657.00700	657.00700		656.35600	656.35600			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		0.13850	0.13850		0.13740	0.13740			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.13830	0.13830		0.13700	0.13700			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.13750	0.13750		0.13690	0.13690			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.13590	0.13590		0.13630	0.13630			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.07120	0.07120		0.07040	0.07040			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.06830	0.06830		0.06690	0.06690			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06590	0.06590		0.06410	0.06410			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06350	0.06350		0.06180	0.06180			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		9.28570	9.28570		9.15880	9.15880		12.06	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		9.38790	9.38790		9.25610	9.25610		11.28	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		9.48500	9.48500		9.35710	9.35710		13.07	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		9.60210	9.60210		9.47000	9.47000		13.68	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.05790	1.05790		1.06430	1.06430			0.00	0.00	0	90.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.06090	1.06090		1.06730	1.06730			0.00	0.00	0	50.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.06390	1.06390		1.07040	1.07040			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.06790	1.06790		1.07000	1.07000			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future		8.49988	115.41788		8.49180	115.47979		9.35	0.00	11,541,788.00	100	51,254.00
R186	On 04/02/2016	Bond Future	7.90	Call	400.21000	0.40021	420.08000	0.42008	400.210	9.15	0.17	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	580.57000	0.58057	605.74000	0.60574	580.570	9.19	0.22	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	1,538.88000	1.53888	1,581.73000	1.58173	1,538.880	9.32	0.44	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	1,713.22000	1.71322	1,758.20000	1.75820	1,713.220	9.33	0.48	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	1,387.05000	1.38705	1,372.78000	1.37278	1,387.050	9.42	0.40	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	1,241.59000	1.24159	1,227.43000	1.22743	1,241.590	9.45	0.37	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,107.92000	1.10792	1,093.84000	1.09384	1,107.920	9.47	0.34	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	985.19000	0.98519	972.98000	0.97298	985.190	9.49	0.31	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
R186	On 04/02/2016	Bond Future	8.83	Put	916.73000		0.91673		905.54000	0.90554	916.730	9.51	0.29	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	343.18000		0.34318		340.11000	0.34011	343.180	9.67	0.14	0.00	0	700.00
R186	On 05/05/2016	Bond Future			8.55343		117.42882		8.54461	117.49502		9.09	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,181.45000		2.18145		2,160.17000	2.16017	2,181.450	9.20	0.41	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	1,892.92000		1.89292		1,874.11000	1.87411	1,892.920	9.24	0.37	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			8.59510		114.30993		8.58579	114.37841		9.23	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			294.09646		294.09646		294.21444	294.21444			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			299.18831		299.18831		299.31478	299.31478			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			242.71200		242.71200		242.12805	242.12805			0.00	0.00	0	42,265.00
R202	On 05/05/2016	Bond Future			246.91405		246.91405		246.32549	246.32549			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			8.32010		100.46479		8.31232	100.50492		7.07	0.00	0.00	0	12,087.00
R2023	On 05/05/2016	Bond Future			8.37683		98.28722		8.36814	98.33075		7.08	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.41763		100.11481		8.40832	100.16006		6.80	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			7.33281		104.67837		7.31929	104.69860		1.65	0.00	0.00	0	15,947.00
R203	On 05/05/2016	Bond Future			7.38270		102.33325		7.36430	102.35667		1.45	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.35256		104.23638		7.32887	104.26114		1.16	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			8.91091		92.99418		8.90284	93.05474			0.00	0.00	0	10,930.00
R2030	On 05/05/2016	Bond Future			8.96867		94.61500		8.95998	94.67926			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			9.01576		96.50987		9.00770	96.57456		12.43	0.00	0.00	0	8,417.00
R2032	On 04/02/2016	Bond Future	9.20	Put	1,440.93000		1.44093		1,443.93000	1.44393	1,440.930	12.41	0.38	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	1,158.65000		1.15865		1,163.42000	1.16342	1,158.650	12.46	0.32	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			9.07235		94.03490		9.06371	94.10332		12.71	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			9.11977		95.78399		9.11074	95.85460		12.42	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			9.13349		94.33528		9.11510	94.49804		14.19	0.00	0.00	0	50,887.00

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
R2037	On 04/02/2016	Bond Future	9.30	Put	1,686.25000		1.68625	1,638.17000	1.63817	1,686.250		14.22	0.39	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	1,278.39000		1.27839	1,237.62000	1.23762	1,278.390		14.30	0.32	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			9.18886		95.97957	9.16963	96.14781			13.91	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			9.23675		93.50565	9.21684	93.67793			14.24	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			7.70587		101.82098	7.69830	101.84020			3.10	0.00	0.00	0	35,969.00
R204	On 05/05/2016	Bond Future			7.77362		103.59491	7.76403	103.61731			2.81	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			7.80980		101.48107	7.79864	101.50482			2.62	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			9.20874		98.21285	9.18012	98.48386			14.68	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			9.26457		99.92466	9.23482	100.20319			14.40	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			9.31316		97.27372	9.28244	97.55829			14.75	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			9.20672		95.65093	9.18826	95.82839			15.32	0.00	0.00	0	18,852.00
R2044	On 04/02/2016	Bond Future	9.58	Put	1,196.83000		1.19683	1,151.40000	1.15140	1,196.830		15.54	0.28	0.00	0	25.00
R2044	On 05/05/2016	Bond Future			9.26014		97.31815	9.24088	97.50134			15.03	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.30654		94.74394	9.28663	94.93145			15.41	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			9.18256		99.46084	9.16925	99.59245			15.12	0.00	0.00	0	56,273.00
R2048	On 04/02/2016	Bond Future	9.45	Put	1,543.81000		1.54381	1,501.10000	1.50110	1,543.810		15.26	0.34	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	1,242.21000		1.24221	1,204.55000	1.20455	1,242.210		15.32	0.29	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			9.23150		96.75907	9.21755	96.89564			15.53	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.27225		98.55844	9.25783	98.69839			15.22	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			7.94163		98.19273	7.92861	98.23539			4.31	0.00	0.00	0	48,120.00
R207	On 04/02/2016	Bond Future	7.27	Call	98.42000		0.09842	104.99000	0.10499	98.420		4.17	0.11	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	224.14000		0.22414	236.07000	0.23607	224.140		4.22	0.22	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.01254		99.90384	7.99762	99.94996			4.03	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	497.75000		0.49775	524.07000	0.52407	497.750		3.95	0.30	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.06025		98.11739	8.04377	98.16524			3.87	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			8.07972		96.91746	8.07185	96.94895			5.49	0.00	0.00	0	38,640.00
R208	On 05/05/2016	Bond Future			8.14101		95.20525	8.13198	95.23990			5.39	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
R208	On 04/08/2016	Bond Future			8.18410		96.97582		8.17426	97.01196		5.09	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			9.05479		76.46982		9.03627	76.60607		14.42	0.00	144,527,959.80	1,890	40,791.00
R209	On 04/02/2016	Bond Future	9.52	Put	704.54000		0.70454		694.74000	0.69474	704.540	14.59	0.24	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.10459		74.65331		9.08527	74.79403		14.75	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	763.65000		0.76365		799.92000	0.79992	763.650	14.37	0.20	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,572.97000		2.57297		2,649.82000	2.64982	2,572.970	14.75	0.48	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.14621		76.04192		9.12627	76.18589		14.47	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			184.85320		184.85320		184.33998	184.33998			0.00	0.00	0	3,296.00
R210	On 05/05/2016	Bond Future			185.88819		185.88819		185.37025	185.37025			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			135.60060		135.60060		135.60823	135.60823			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			137.94863		137.94863		137.95944	137.95944			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			141.84939		141.84939		141.90632	141.90632			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			144.30567		144.30567		144.36677	144.36677			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			8.96697		87.04726		8.95896	87.10517		12.34	0.00	0.00	0	31,687.00
R213	On 05/05/2016	Bond Future			9.01980		85.01607		9.01121	85.07739		12.60	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.06291		86.59693		9.05395	86.66014		12.31	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			9.11606		77.28039		9.10270	77.38366		15.11	0.00	221,794,719.30	2,870	30,289.00
R214	On 04/02/2016	Bond Future	9.35	Put	1,274.88000		1.27488		1,245.21000	1.24521	1,274.880	15.17	0.35	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	1,024.97000		1.02497		998.38000	0.99838	1,024.970	15.24	0.30	0.00	0	25.00
R214	On 05/05/2016	Bond Future			9.16320		75.33244		9.14921	75.43961		15.49	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
R214	On 04/08/2016	Bond Future	9.20209		76.73333		9.18764	76.84316		15.19	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	24,303.14000	24,303.14000		24,105.88000	24,105.88000				0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future	25,056.77000	25,056.77000		24,867.01000	24,867.01000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	10.05690	10.05690		9.92130	9.92130			11.52	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	10.19930	10.19930		10.05770	10.05770			12.05	0.00	0.00	0	3,191.00
SGD / R	On 13/06/2016	Foreign Exchange Future	10.33600	10.33600		10.20000	10.20000			13.19	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.90320	4.90320		4.86380	4.86380			14.23	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.85380	4.85380		4.81410	4.81410			12.97	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	4.81070	4.81070		4.77000	4.77000			14.78	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.20990	1.20990		1.18940	1.18940				0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.15310	1.15310		1.14170	1.14170				0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.10420	1.10420		1.11000	1.11000				0.00	0.00	0	0.00
Total for Derivatives :												1,059,748,176.30	41,907	4212142.00
Grand Total:												1,059,748,176.30	41,907	4212142.00