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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 14/06/2016

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 14/06/2016	Any day expiry	15.26720	15.26720	15.06690	15.06690			30.00	0.00	0.00	0	0.00
\$ / R	On 15/06/2016	Any day expiry	15.35620	15.35620	15.06690	15.06690			30.01	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.35620	15.35620	15.06840	15.06840			25.45	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	14.80	Put	19.24250	0.01924	62.98430	0.06298	19.243	31.20	0.09	0	15,000.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	307.81140	0.30781	555.39140	0.55539	307.811	27.98	0.73	0	15,000.00
\$ / R	On 21/06/2016	Any day expiry			15.36170	15.36170	15.07840	15.07840		22.87	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	6.99220	0.00699	28.95570	0.02896	6.992	21.88	0.04	0	1,000.00
\$ / R	On 21/06/2016	Any day expiry	15.00	Put	58.60270	0.05860	155.08740	0.15509	58.603	22.20	0.21	0	6,000.00
\$ / R	On 21/06/2016	Any day expiry	15.44	Put	237.99570	0.23800	0.00000	0.00000	237.996	23.08	0.56	6,000	3,000.00
\$ / R	On 24/06/2016	Any day expiry			15.37080	15.37080	15.08650	15.08650		22.78	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	140.91880	0.14092	274.90050	0.27490	140.919	22.55	0.36	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	10.54510	0.01055	4.85080	0.00485	10.545	26.86	0.04	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.38330	15.38330	15.09920	15.09920		21.98	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.01980	0.00002	0.00330	0.00000	0.020	36.09	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	1.89780	0.00190	3.97460	0.00397	1.898	27.40	0.01	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	30.95940	0.03096	69.69690	0.06970	30.959	21.62	0.10	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 28/06/2016	Any day expiry	16.62	Call	17.82270	0.01782	6.83460	0.00683	17.823	24.64	0.06	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	6.49710	0.00650	3.27510	0.00328	6.497	25.79	0.02	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.38640	15.38640	15.10230	15.10230		22.02	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.38950	15.38950	15.10550	15.10550		22.04	0.00	0.00	0	1,013.00
\$ / R	On 01/07/2016	Any day expiry			15.39260	15.39260	15.10870	15.10870		22.08	0.00	0.00	0	0.00
\$ / R	On 01/07/2016	Any day expiry	15.68	Put	468.54240	0.46854	673.71190	0.67371	468.542	22.69	0.64	0.00	0	18,400.00
\$ / R	On 01/07/2016	Any day expiry	15.85	Call	133.51030	0.13351	72.95340	0.07295	133.510	23.05	0.29	0.00	0	18,400.00
\$ / R	On 05/07/2016	Any day expiry			15.40500	15.40500	15.12130	15.12130		21.51	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.50	Put	42.21110	0.04221	81.19530	0.08120	42.211	21.02	0.11	0.00	0	22,600.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	54.05150	0.05405	105.02290	0.10502	54.051	20.83	0.14	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.42670	15.42670	15.14350	15.14350		21.43	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	429.10420	0.42910	604.43210	0.60443	429.104	21.61	0.54	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.43600	15.43600	15.15300	15.15300		21.49	0.00	0.00	0	370.00
\$ / R	On 25/07/2016	Any day expiry			15.46680	15.46680	15.15100	15.15100		20.93	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	15.15	Put	281.86860	0.28187	0.00000	0.00000	281.869	20.60	0.37	83,883,511.50	15,000	15,000.00
\$ / R	On 26/07/2016	Any day expiry			15.46990	15.46990	15.18570	15.18570		20.94	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,254.95040	1.25495	1,497.47760	1.49748	1,254.950	23.01	0.81	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	16.24580	0.01625	9.66890	0.00967	16.246	25.25	0.03	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.47300	15.47300	15.18870	15.18870		20.95	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.60550	0.00061	0.96120	0.00096	0.605	26.93	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	12.88280	0.01288	18.32270	0.01832	12.883	21.34	0.03	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	68.73550	0.06874	43.99630	0.04400	68.736	23.88	0.12	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	45.82960	0.04583	28.81830	0.02882	45.830	24.31	0.08	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.47600	15.47600	15.19170	15.19170		21.03	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			15.47910	15.47910	15.19460	15.19460		21.03	0.00	0.00	0	1,841.00
\$ / R	On 05/08/2016	Any day expiry			15.50060	15.50060	15.21550	15.21550		20.86	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	258.12800	0.25813	365.26330	0.36526	258.128	20.31	0.32	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			15.51900	15.51900	15.23330	15.23330		20.68	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	6.79650	0.00680	9.15640	0.00916	6.796	23.13	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	510.49430	0.51049	384.22710	0.38423	510.494	20.71	0.52	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.53130	15.53130	15.24520	15.24520		20.61	0.00	0.00	0	105.00
\$ / R	On 16/08/2016	Any day expiry			15.53440	15.53440	15.24820	15.24820		20.62	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	419.49050	0.41949	314.68390	0.31468	419.491	21.04	0.44	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			15.53740	15.53740	15.25120	15.25120		20.62	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	717.00370	0.71700	900.12980	0.90013	717.004	21.09	0.57	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	102.25380	0.10225	73.93130	0.07393	102.254	23.56	0.14	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			15.54050	15.54050	15.25420	15.25420		20.62	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	362.88260	0.36288	271.46960	0.27147	362.883	21.36	0.39	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			15.55570	15.55570	15.26910	15.26910		20.50	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			15.56490	15.56490	15.27810	15.27810		20.52	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	2.49490	0.00249	3.00880	0.00301	2.495	24.26	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	33.08810	0.03309	44.13490	0.04413	33.088	20.32	0.05	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	97.97710	0.09798	72.80240	0.07280	97.977	23.84	0.12	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	80.58440	0.08058	59.89980	0.05990	80.584	24.17	0.10	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 29/08/2016	Any day expiry			15.57400	15.57400		15.28710	15.28710		20.36	0.00	0.00	0	3,367.00
\$ / R	On 06/09/2016	Any day expiry			15.59850	15.59850		15.31100	15.31100		20.32	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.60460	15.60460		15.31700	15.31700		20.33	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			15.60760	15.60760		15.32000	15.32000		20.34	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	939.13140	0.93913		756.10910	0.75611	939.131	19.67	0.68	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	323.50380	0.32350		251.31710	0.25132	323.504	21.71	0.32	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			15.61980	15.61980		15.33190	15.33190		20.25	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	318.10700	0.31811		418.01690	0.41802	318.107	19.52	0.31	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	69.21850	0.06922		56.66750	0.05667	69.219	24.89	0.08	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.62590	15.62590		15.33790	15.33790		20.32	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.63810	15.63810		15.35020	15.35020		20.28	0.00	1,777,801,760.40	113,684	672,481.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	30.50310	0.03050		41.12350	0.04112	30.503	19.65	0.05	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	62.35590	0.06236		81.06250	0.08106	62.356	19.32	0.08	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	1,733.41500	1.73341		1,477.93310	1.47793	1,733.415	19.10	0.88	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	126.40950	0.12641		170.91050	0.17091	126.410	19.07	0.15	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	190.83590	0.19084		253.49240	0.25349	190.836	19.20	0.21	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,254.82020	1.25482		1,036.30260	1.03630	1,254.820	19.24	0.77	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	216.72020	0.21672		286.10260	0.28610	216.720	19.24	0.23	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	244.94820	0.24495		323.41610	0.32342	244.948	19.28	0.25	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	985.68210	0.98568		802.34060	0.80234	985.682	19.52	0.68	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	347.58210	0.34758		452.14060	0.45214	347.582	19.52	0.32	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	815.25180	0.81525		655.68480	0.65568	815.252	19.87	0.60	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	630.36720	0.63037		783.96360	0.78396	630.367	20.22	0.47	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	687.01820	0.68702		848.34060	0.84834	687.018	20.35	0.49	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	510.84730	0.51085		404.53180	0.40453	510.847	20.80	0.44	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	359.92990	0.35993		283.79190	0.28379	359.930	21.57	0.33	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	329.26130	0.32926		259.40150	0.25940	329.261	21.78	0.31	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	324.77750	0.32478		255.84700	0.25585	324.778	21.81	0.31	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	315.99490	0.31599		248.88920	0.24889	315.995	21.88	0.30	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	257.32830	0.25733		202.05760	0.20206	257.328	22.36	0.25	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	181.81070	0.18181		141.91020	0.14191	181.811	23.09	0.19	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	158.03550	0.15804		123.41210	0.12341	158.035	23.37	0.17	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	51.63940	0.05164		44.52710	0.04453	51.639	26.56	0.06	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.66660	15.66660		15.37780	15.37780		20.32	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.02530	0.00503		5.87840	0.00588	5.025	22.30	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	51.96700	0.05197		69.18190	0.06918	51.967	19.32	0.07	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	128.45530	0.12846		101.34320	0.10134	128.455	24.05	0.13	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	115.89380	0.11589		91.54110	0.09154	115.894	24.26	0.12	0.00	0	150.00
\$ / R	On 14/10/2016	Any day expiry			15.71720	15.71720		15.69320	15.69320		20.39	0.00	13,025,356.00	830	830.00
\$ / R	On 26/10/2016	Any day expiry			15.75510	15.75510		15.46370	15.46370		20.42	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	6.94940	0.00695		7.65630	0.00766	6.949	21.03	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	65.19960	0.06520		89.29540	0.08930	65.200	18.67	0.08	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	147.25940	0.14726		122.18380	0.12218	147.259	24.41	0.13	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	141.06690	0.14107		118.40950	0.11841	141.067	24.51	0.13	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 07/11/2016	Any day expiry			15.79310	15.79310	15.50060	15.50060	20.45	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 07/11/2016	Any day expiry	406.56570	0.40657	502.85850	0.50286	406.566	19.47	0.31	0.00	0	8,695.00	
\$ / R	16.36	Call	On 07/11/2016	Any day expiry	604.77740	0.60478	496.50000	0.49650	604.777	21.19	0.42	0.00	0	8,695.00	
\$ / R			On 17/11/2016	Any day expiry	15.82470	15.82470	15.53130	15.53130		20.45	0.00	0.00	0	0.00	
\$ / R	13.26	Put	On 17/11/2016	Any day expiry	48.83100	0.04883	68.79050	0.06879	48.831	17.94	0.06	0.00	0	9,615.00	
\$ / R	15.60	Put	On 17/11/2016	Any day expiry	720.20560	0.72021	857.56240	0.85756	720.206	20.21	0.43	0.00	0	9,615.00	
\$ / R	17.09	Call	On 17/11/2016	Any day expiry	448.86040	0.44886	369.72120	0.36972	448.860	22.18	0.32	0.00	0	9,615.00	
\$ / R			On 28/11/2016	Any day expiry	15.85950	15.85950	15.56500	15.56500		20.45	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	10.03050	0.01003	9.70350	0.00970	10.030	20.18	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	80.20950	0.08021	106.02260	0.10602	80.209	18.19	0.09	0.00	0	150.00	
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	172.61770	0.17262	148.13140	0.14813	172.618	25.16	0.14	0.00	0	400.00	
\$ / R			On 14/12/2016	Any day expiry	15.91010	15.91010	15.61410	15.61410		20.50	0.00	0.00	0	251.00	
\$ / R			On 19/12/2016	Foreign Exchange Future	15.92590	15.92590	15.62980	15.62980		20.54	0.00	147,314,575.00	9,250	103,147.00	
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	10.21830	0.01022	10.98130	0.01098	10.218	19.30	0.01	0.00	0	250.00	
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	60.09350	0.06009	82.58990	0.08259	60.094	17.83	0.06	0.00	0	725.00	
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	74.23210	0.07423	100.33090	0.10033	74.232	17.99	0.08	0.00	0	6,600.00	
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	93.42350	0.09342	124.04360	0.12404	93.424	18.18	0.09	0.00	0	150.00	
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	124.26720	0.12427	161.48440	0.16148	124.267	18.44	0.11	0.00	0	3,200.00	
\$ / R	14.00	Put	On 19/12/2016	Foreign Exchange Future	182.96700	0.18297	227.83890	0.22784	182.967	18.82	0.15	0.00	0	31,590.00	
\$ / R	14.20	Put	On 19/12/2016	Foreign Exchange Future	228.76010	0.22876	279.91000	0.27991	228.760	19.00	0.18	0.00	0	125.00	
\$ / R	14.50	Put	On 19/12/2016	Foreign Exchange Future	306.99250	0.30699	372.00980	0.37201	306.993	19.15	0.23	0.00	0	23,489.00	
\$ / R	14.63	Put	On 19/12/2016	Foreign Exchange Future	345.84170	0.34584	417.89940	0.41790	345.842	19.22	0.25	0.00	0	5,700.00	
\$ / R	14.70	Put	On 19/12/2016	Foreign Exchange Future	368.03540	0.36804	445.06570	0.44507	368.035	19.25	0.26	0.00	0	3,200.00	
\$ / R	14.80	Put	On 19/12/2016	Foreign Exchange Future	401.31540	0.40132	485.63040	0.48563	401.315	19.30	0.27	0.00	0	40,000.00	
\$ / R	14.91	Put	On 19/12/2016	Foreign Exchange Future	441.48260	0.44148	532.63000	0.53263	441.483	19.39	0.29	0.00	0	100.00	
\$ / R	14.98	Put	On 19/12/2016	Foreign Exchange Future	469.01320	0.46901	563.82530	0.56383	469.013	19.47	0.31	0.00	0	1,700.00	
\$ / R	15.00	Put	On 19/12/2016	Foreign Exchange Future	477.05730	0.47706	572.91740	0.57292	477.057	19.49	0.31	0.00	0	28,368.00	
\$ / R	15.20	Put	On 19/12/2016	Foreign Exchange Future	561.89680	0.56190	668.29070	0.66829	561.897	19.71	0.34	0.00	0	6,985.00	
\$ / R	15.21	Put	On 19/12/2016	Foreign Exchange Future	566.34770	0.56635	673.26590	0.67327	566.348	19.72	0.35	0.00	0	3,500.00	
\$ / R	15.40	Put	On 19/12/2016	Foreign Exchange Future	654.60860	0.65461	771.98410	0.77198	654.609	19.93	0.38	0.00	0	31,590.00	
\$ / R	15.40	Call	On 19/12/2016	Foreign Exchange Future	1,180.50860	1.18051	1,001.78410	1.00178	1,180.509	19.93	0.62	0.00	0	26,053.00	
\$ / R	15.50	Call	On 19/12/2016	Foreign Exchange Future	1,129.75440	1.12975	957.19670	0.95720	1,129.754	20.04	0.60	0.00	0	750.00	
\$ / R	15.50	Put	On 19/12/2016	Foreign Exchange Future	703.85440	0.70385	827.39670	0.82740	703.854	20.04	0.40	0.00	0	69,895.00	
\$ / R	15.57	Put	On 19/12/2016	Foreign Exchange Future	739.45400	0.73945	867.29110	0.86729	739.454	20.12	0.41	0.00	0	1,400.00	
\$ / R	15.68	Put	On 19/12/2016	Foreign Exchange Future	797.24680	0.79725	931.78520	0.93179	797.247	20.24	0.43	0.00	0	63,513.00	
\$ / R	15.80	Put	On 19/12/2016	Foreign Exchange Future	862.81230	0.86281	1,004.58250	1.00458	862.812	20.37	0.45	0.00	0	10,000.00	
\$ / R	15.86	Put	On 19/12/2016	Foreign Exchange Future	896.55860	0.89656	1,041.90560	1.04191	896.559	20.44	0.46	0.00	0	22,600.00	
\$ / R	16.00	Put	On 19/12/2016	Foreign Exchange Future	978.00870	0.97801	1,131.31810	1.13132	978.009	20.60	0.48	0.00	0	32,800.00	
\$ / R	16.20	Put	On 19/12/2016	Foreign Exchange Future	1,100.77510	1.10078	1,264.84480	1.26484	1,100.775	20.84	0.52	0.00	0	500.00	
\$ / R	16.47	Put	On 19/12/2016	Foreign Exchange Future	1,276.69170	1.27669	1,454.96640	1.45497	1,276.692	21.17	0.56	0.00	0	1,365.00	
\$ / R	16.53	Put	On 19/12/2016	Foreign Exchange Future	1,317.54740	1.31755	1,498.56930	1.49857	1,317.547	21.25	0.57	0.00	0	725.00	
\$ / R	16.55	Call	On 19/12/2016	Foreign Exchange Future	707.17620	0.70718	593.00780	0.59301	707.176	21.27	0.43	0.00	0	500.00	
\$ / R	16.69	Put	On 19/12/2016	Foreign Exchange Future	1,428.97080	1.42897	1,617.09050	1.61709	1,428.971	21.46	0.59	0.00	0	6,600.00	
\$ / R	16.91	Call	On 19/12/2016	Foreign Exchange Future	603.64300	0.60364	504.81670	0.50482	603.643	21.75	0.38	0.00	0	20,000.00	

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 19/12/2016	Foreign Exchange Future	16.95	Call	593.16750	0.59317	495.74340	0.49574	593.168	21.80	0.37	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	590.57680	0.59058	493.50140	0.49350	590.577	21.82	0.37	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	466.01430	0.46601	387.38870	0.38739	466.014	22.50	0.31	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	434.48360	0.43448	360.98480	0.36098	434.484	22.69	0.29	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	428.83510	0.42884	356.26360	0.35626	428.835	22.73	0.29	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	374.94910	0.37495	311.35290	0.31135	374.949	23.10	0.26	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	365.41200	0.36541	303.42600	0.30343	365.412	23.18	0.25	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	359.20440	0.35920	298.27150	0.29827	359.204	23.22	0.25	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	309.66360	0.30966	258.32630	0.25833	309.664	23.65	0.22	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	259.93470	0.25993	224.34120	0.22434	259.935	24.24	0.19	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	252.44550	0.25245	218.25690	0.21826	252.445	24.41	0.18	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	250.82420	0.25082	216.94020	0.21694	250.824	24.45	0.18	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	239.15640	0.23916	207.46240	0.20746	239.156	24.73	0.17	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	231.83540	0.23184	201.51710	0.20152	231.835	24.92	0.17	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	202.85560	0.20286	177.99260	0.17799	202.856	25.77	0.15	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	199.99530	0.20000	175.67080	0.17567	199.995	25.86	0.14	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	196.64990	0.19665	172.95460	0.17295	196.650	25.98	0.14	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	189.19220	0.18919	166.90250	0.16690	189.192	26.24	0.14	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	182.67930	0.18268	155.97520	0.15598	182.679	26.48	0.13	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	178.85750	0.17886	149.56880	0.14957	178.858	26.64	0.13	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	172.49080	0.17249	138.93310	0.13893	172.491	26.90	0.12	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	169.47490	0.16947	134.59060	0.13459	169.475	27.00	0.12	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	128.35300	0.12835	100.75920	0.10076	128.353	27.00	0.10	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	121.82740	0.12183	95.43170	0.09543	121.827	27.00	0.09	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	107.39350	0.10739	83.69380	0.08369	107.394	27.00	0.08	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	104.04090	0.10404	80.97690	0.08098	104.041	27.00	0.08	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.19750	16.19750	15.89400	15.89400		20.67	0.00	37,238,052.50	2,299	14,670.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	645.53710	0.64554	746.94270	0.74694	645.537	19.61	0.33	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	701.91240	0.70191	813.07890	0.81308	701.912	19.70	0.35	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	870.56220	0.87056	999.14960	0.99915	870.562	20.08	0.39	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	891.75940	0.89176	1,022.23890	1.02224	891.759	20.13	0.40	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,501.79270	1.50179	1,675.29920	1.67530	1,501.793	21.28	0.54	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	540.10810	0.54011	463.22690	0.46323	540.108	23.18	0.29	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	538.34530	0.53835	461.71020	0.46171	538.345	23.20	0.29	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	449.71380	0.44971	385.74950	0.38575	449.714	23.80	0.25	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	399.51230	0.39951	348.75580	0.34876	399.512	24.20	0.23	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	236.90700	0.23691	193.81220	0.19381	236.907	26.80	0.14	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.51940	16.51940	16.19760	16.19760		20.86	0.00	4,129,850.00	250	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	570.28160	0.57028	655.27300	0.65527	570.282	19.31	0.26	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	960.20030	0.96020	1,088.78820	1.08879	960.200	20.02	0.37	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	885.64160	0.88564	775.85310	0.77585	885.642	22.58	0.38	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	600.49540	0.60050	532.79070	0.53279	600.495	24.21	0.27	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.56360	16.56360	16.24080	16.24080		21.23	0.00	0.00	0	1,670.00
\$ / R	On 18/12/2017	Foreign Exchange Future			16.60790	16.60790	16.28400	16.28400		21.46	0.00	0.00	0	70.00

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 19/03/2018	Foreign Exchange Future			16.65220		16.65220		16.32720	16.32720		21.53	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.69650		16.69650		16.38800	16.38800		21.54	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.63810		15.63810		15.35020	15.35020		20.28	0.00	1,282,324.20	82	710.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.92590		15.92590		15.62980	15.62980		20.54	0.00	366,295.70	23	70.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.19750		16.19750		15.89400	15.89400		20.67	0.00	48,592.50	3	51.00
£ / R	On 08/09/2016	Any day expiry			22.04080		22.04080		21.89350	21.89350		24.75	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	661.63320		0.66163		685.18370	0.68518	661.633	24.57	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	168.54150		0.16854		132.52070	0.13252	168.542	26.96	0.12	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.08990		22.08990		21.94270	21.94270		24.15	0.00	26,750,868.90	1,211	62,596.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	923.66660		0.92367		824.13470	0.82413	923.667	24.37	0.47	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	262.36970		0.26237		214.24410	0.21424	262.370	26.17	0.17	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.51600		22.51600		22.36000	22.36000		21.99	0.00	12,181,156.00	541	100.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	61.06050		0.06106		59.73880	0.05974	61.061	22.66	0.04	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	124.73470		0.12473		126.93310	0.12693	124.735	20.81	0.08	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	864.76730		0.86477		888.52200	0.88852	864.767	21.43	0.34	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,711.26360		1.71126		1,756.83370	1.75683	1,711.264	22.29	0.52	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	775.24400		0.77524		689.64550	0.68965	775.244	23.21	0.34	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	356.93410		0.35693		306.19240	0.30619	356.934	24.75	0.18	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.92490		22.92490		22.75940	22.75940		21.29	0.00	0.00	0	51.00
£ / R	On 25/04/2017	Any day expiry			23.14160		23.14160		22.97230	22.97230		21.13	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.41480		23.41480		23.22460	23.22460			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			23.60130		23.60130		23.34120	23.34120		20.17	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14810		0.14810		0.14483	0.14483		20.17	0.00	3,258.31	22	1,409.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15140		0.15140		0.14802	0.14802		19.85	0.00	0.00	0	9,205.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15461		0.15461		0.15111	0.15111		20.13	0.00	0.00	0	104.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15843		0.15843		0.15474	0.15474		20.21	0.00	0.00	0	0.00
€ / R	On 30/06/2016	Any day expiry			17.25160		17.25160		17.07470	17.07470		21.63	0.00	0.00	0	99.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.58420		17.58420		17.40230	17.40230		20.89	0.00	116,794,256.40	6,642	55,675.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,056.22310		1.05622		930.09280	0.93009	1,056.223	20.46	0.65	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.96980		17.96980		17.77860	17.77860		20.75	0.00	0.00	0	15,167.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	550.66060		0.55066		596.59570	0.59660	550.661	19.96	0.31	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	236.33080		0.23633		203.62940	0.20363	236.331	24.80	0.15	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.34010		18.34010		18.14050	18.14050		20.85	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			18.78250		18.78250		18.56280	18.56280		21.00	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			18.87100		18.87100		18.65400	18.65400		21.15	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.86457		101.86457		101.60230	101.60230			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.09234		99.09234		98.81692	98.81692			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			97.96767		97.96767		97.68326	97.68326			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			100.07761		100.07761		99.78791	99.78791			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 19/12/2016	Interest Rate Swap	100.09264	100.09264	100.09128	100.09128					0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.09653	100.09653	100.09082	100.09082					0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.80893	99.80893	99.79518	99.79518					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.97442	99.97442	99.95012	99.95012					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.38197	100.38197	100.34873	100.34873					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.80512	99.80512	99.76165	99.76165					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.65489	99.65489	99.57894	99.57894					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.90330	99.90330	99.81017	99.81017					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	100.08989	100.08989	99.96284	99.96284					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	99.56829	99.56829	99.43437	99.43437					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	99.01228	99.01228	98.87178	98.87178					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	99.42856	99.42856	99.27793	99.27793					0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future	484.41000	484.41000	485.94800	485.94800					0.00	0.00	0	19.00
AL37	On 03/11/2016	Index Future	493.74400	493.74400	495.31500	495.31500					0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	555.94700	555.94700	559.04200	559.04200					0.00	11,118,940.00	2	11.00
AL7T	On 03/11/2016	Index Future	566.65800	566.65800	569.81700	569.81700					0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	504.94600	504.94600	507.99300	507.99300					0.00	0.00	0	723.00
ALBI	On 03/11/2016	Index Future	514.67600	514.67600	517.78400	517.78400					0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	525.03700	525.03700	528.21600	528.21600					0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.46940	11.46940	11.32790	11.32790				15.52	0.00	4,301,025.00	375	7,410.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.64580	11.64580	11.49880	11.49880				15.71	0.00	2,329,160.00	200	1,301.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.81400	11.81400	11.66250	11.66250				16.19	0.00	0.00	0	4,735.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	12.01510	12.01510	11.85110	11.85110				16.56	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	12.01820	12.01820	11.85290	11.85290				17.02	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.16680	12.16680	12.03530	12.03530				15.94	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	12.39330	12.39330	12.25640	12.25640				16.18	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	12.60880	12.60880	12.46740	12.46740				16.62	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	16.31300	16.31300	15.96750	15.96750				20.70	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	16.70210	16.70210	16.34350	16.34350				21.13	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	17.07570	17.07570	16.70410	16.70410				21.74	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.36020	2.36020	2.31950	2.31950				19.04	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.39220	2.39220	2.35080	2.35080				19.30	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.41980	2.41980	2.37770	2.37770				19.73	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 19/09/2016	Foreign Exchange Future		2.37240	2.37240		2.34700	2.34700		20.49	0.00	0.00	0	55.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.42600	2.42600		2.39910	2.39910		20.59	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 04/08/2016	Bond Future		10.75571	77.77869		10.66691	78.33437			0.00	0.00	0	8,837.00
ES33	On 03/11/2016	Bond Future		10.84325	75.46843		10.75134	76.03565			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.92711	76.98830		10.83182	77.56849			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 04/08/2016	Bond Future		10.90540	81.83946		10.81658	82.46854			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future		10.99169	79.13673		10.89974	79.77878			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 04/08/2016	GOVI		503.79900	503.79900		506.68200	506.68200			0.00	0.00	0	449.00
GOVI	On 03/11/2016	GOVI		513.50600	513.50600		516.44800	516.44800			0.00	0.00	0	127.00
GOVI	On 02/02/2017	GOVI		523.84300	523.84300		526.85300	526.85300			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.01700	2.01700		1.97950	1.97950		19.73	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.05470	2.05470		2.01610	2.01610		20.00	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.08940	2.08940		2.05000	2.05000		20.22	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.73624	127.73624		127.70042	127.70042			0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future		130.17858	130.17858		130.14354	130.14354			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 04/08/2016	Bond Future		108.58379	108.58379		108.55322	108.55322			0.00	0.00	0	4,170.00
I2033	On 03/11/2016	Bond Future		109.64070	109.64070		109.61074	109.61074			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 04/08/2016	Bond Future		134.61737	134.61737		133.88124	133.88124			0.00	0.00	0	22,221.00
I2038	On 03/11/2016	Bond Future		137.19133	137.19133		136.44265	136.44265			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 04/08/2016	Bond Future		134.76536	134.76536		134.72601	134.72601			0.00	0.00	0	16,659.00
I2046	On 03/11/2016	Bond Future		135.83636	135.83636		135.79795	135.79795			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 04/08/2016	Bond Future		144.20087	144.20087		144.15692	144.15692			0.00	0.00	0	21,191.00
I2050	On 03/11/2016	Bond Future		146.95819	146.95819		146.91464	146.91464			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 04/08/2016	Index Future		248.05500	248.05500		247.82100	247.82100			0.00	0.00	0	1,081.00
IGOV	On 03/11/2016	Index Future		252.84900	252.84900		252.61300	252.61300			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		257.95400	257.95400		257.71700	257.71700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		672.32800	672.32800		671.31500	671.31500			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		685.16000	685.16000		684.12800	684.12800			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	10.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.46000	92.54000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.54000	92.46000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.59000	92.41000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.68000	92.32000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.81000	92.19000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.97000	92.03000		7.91000	92.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.05000	91.95000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.13000	91.87000		8.04000	91.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		8.19000	91.81000		8.11000	91.89000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15160	0.15160		0.14900	0.14900			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.15170	0.15170		0.14880	0.14880			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.15140	0.15140		0.14950	0.14950			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.05200	0.05200		0.05070	0.05070			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.04960	0.04960		0.04920	0.04920			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future		0.04920	0.04920		0.04820	0.04820			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.90240	10.90240		10.80460	10.80460		16.55	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		11.05850	11.05850		10.95580	10.95580		16.77	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		11.20740	11.20740		11.10130	11.10130		17.62	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
PULA / R	On 19/09/2016	Foreign Exchange Future			1.40580		1.40580		1.38430	1.38430			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.42150		1.42150		1.39940	1.39940			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.43380		1.43380		1.41120	1.41120			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12440		1.12440		1.13370	1.13370			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12830		1.12830		1.13750	1.13750			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13230		1.13230		1.14130	1.14130			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.22360		109.81389		9.13349	110.44338		10.66	0.00	10,102,877.88	92	99,544.00
R186	On 04/08/2016	Bond Future	8.85	Call	722.01000		0.72201		928.07000	0.92807	722.010	10.45	0.28	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	824.23000		0.82423		1,049.31000	1.04931	824.230	10.47	0.31	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	1,640.82000		1.64082		1,376.33000	1.37633	1,640.820	10.58	0.48	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	2,008.70000		2.00870		2,393.12000	2.39312	2,008.700	10.60	0.56	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	2,203.16000		2.20316		2,606.49000	2.60649	2,203.160	10.61	0.59	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	1,189.41000		1.18941		981.53000	0.98153	1,189.410	10.63	0.38	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	741.83000		0.74183		599.25000	0.59925	741.830	10.72	0.27	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	250.80000		0.25080		194.81000	0.19481	250.800	10.95	0.11	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.27762		111.90685		9.18373	112.54964		10.32	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,595.60000		2.59560		2,927.72000	2.92772	2,595.600	10.22	0.48	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,287.92000		3.28792		3,668.28000	3.66828	3,287.920	10.29	0.56	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	1,763.22000		1.76322		1,558.78000	1.55878	1,763.220	10.41	0.35	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	1,650.48000		1.65048		1,456.32000	1.45632	1,650.480	10.44	0.33	0.00	0	5,000.00
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 04/08/2016	Bond Future			298.78787		298.78787		298.51616	298.51616			0.00	0.00	0	1,845.00
R197	On 03/11/2016	Bond Future			304.50049		304.50049		304.22701	304.22701			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 04/08/2016	Bond Future			249.21925		249.21925		249.14835	249.14835		8.51	0.00	0.00	0	37,608.00
R202	On 03/11/2016	Bond Future			253.98433		253.98433		253.91484	253.91484			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 04/08/2016	Bond Future			8.98484		97.40674		8.90452	97.78442		7.92	0.00	0.00	0	11,289.00
R2023	On 03/11/2016	Bond Future			9.04524		95.33190		8.96059	95.71793		7.94	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			9.09607		97.25157		9.00645	97.64723		7.65	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 04/08/2016	Bond Future			7.88939		103.67758		7.79408	103.77645		1.30	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future			7.91845		101.48165		7.79285	101.58363		1.10	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 02/02/2017	Bond Future		7.84380	103.52529		7.66038	103.63131		0.79	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 04/08/2016	Bond Future		9.62626	88.07872		9.53151	88.72762			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future		9.68110	89.75773		9.58307	90.42012			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 04/08/2016	Bond Future		9.74036	91.11214		9.64562	91.80280		14.17	0.00	0.00	0	11,433.00
R2032	On 03/11/2016	Bond Future		9.79833	88.68977		9.70039	89.39471		14.48	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.84914	90.47602		9.74778	91.19692		14.18	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 04/08/2016	Bond Future		9.82871	95.85524		9.73902	96.57066			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future		9.88693	93.18016		9.79431	93.91035			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 04/08/2016	Bond Future		9.89567	88.07428		9.80615	88.78241		16.30	0.00	0.00	0	40,983.00
R2037	On 03/11/2016	Bond Future		9.95027	89.75322		9.85794	90.47602		15.95	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.99888	87.30387		9.90351	88.04296		16.40	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 04/08/2016	Bond Future		8.30248	100.43957		8.21418	100.62522		3.11	0.00	0.00	0	31,609.00
R204	On 03/11/2016	Bond Future		8.36308	102.35386		8.26288	102.54424		2.77	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.39295	100.37243		8.27708	100.56860		2.54	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 04/08/2016	Bond Future		9.95577	91.62019		9.86625	92.37477		16.96	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future		10.01064	93.36678		9.91835	94.13682		16.59	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 04/08/2016	Bond Future		9.96972	88.84291		9.88017	89.60223		17.64	0.00	8,884,291.00	100	19,251.00
R2044	On 03/11/2016	Bond Future		10.02295	90.53661		9.93069	91.31141		17.26	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		10.07056	87.97777		9.97535	88.77004		17.77	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 04/08/2016	Bond Future		9.96188	92.26837		9.87217	93.04396		17.37	0.00	13,840,255.50	150	59,061.00
R2048	On 03/11/2016	Bond Future		10.01685	89.58834		9.92439	90.37974		17.84	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		10.06710	91.39241		9.97167	92.20154		17.48	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 04/08/2016	Bond Future		8.59411	96.58269		8.50769	96.82911		4.57	0.00	0.00	0	76,760.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 02/02/2017	Bond Future			8.70104		96.76195		8.59689	97.02124		4.13	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,541.62000		1.54162	1,696.50000	1.69650	1,541.620		4.12	0.57	0.00	0	62.00
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 04/08/2016	Bond Future			8.74436		94.94570		8.66364	95.23491		5.99	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.80611		93.35252		8.71970	93.64839		5.89	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.85306		95.23251		8.76001	95.53616		5.60	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 04/08/2016	Bond Future			9.76610		71.77025		9.67639	72.36473		16.20	0.00	717,702.50	10	55,073.00
R209	On 04/08/2016	Bond Future	9.40	Call	769.62000		0.76962	974.82000	0.97482	769.620		15.93	0.29	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,230.00000		1.23000	1,507.05000	1.50705	1,230.000		16.02	0.41	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	1,951.92000		1.95192	1,671.01000	1.67101	1,951.920		16.07	0.53	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	544.83000		0.54483	441.52000	0.44152	544.830		16.44	0.21	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,415.40000		5.41540	5,958.78000	5.95878	5,415.400		16.70	0.89	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.81688		69.98752		9.72450	70.59412		16.63	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	1,710.99000		1.71099	1,527.23000	1.52723	1,710.990		16.85	0.33	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.86119		71.39705		9.76596	72.01730		16.39	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 04/08/2016	Bond Future			189.14945		189.14945		188.71272	188.71272			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.48350		190.48350		190.04051	190.04051			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 04/08/2016	Bond Future			140.00425		140.00425		139.97543	139.97543			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.68119		142.68119		142.65347	142.65347			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 04/08/2016	Bond Future			145.90879		145.90879		145.86774	145.86774			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.69868		148.69868		148.65852	148.65852			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 04/08/2016	Bond Future		9.65213	82.58410		9.55724	83.21167		13.93	0.00	8,258,410.00	100	45,747.00
R213	On 03/11/2016	Bond Future		9.70763	80.60719		9.60961	81.24767		14.26	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future		9.75745	82.23035		9.65601	82.88531		14.00	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 04/08/2016	Bond Future		9.88537	71.83004		9.79564	72.44288		16.92	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	26.79000	0.02679	41.81000	0.04181	26.790	16.45	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	451.91000	0.45191	593.43000	0.59343	451.910	16.58	0.19	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,480.85000	3.48085	3,958.66000	3.95866	3,480.850	17.18	0.74	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,627.37000	8.62737	9,228.75000	9.22875	8,627.370	17.80	0.97	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future		9.93767	69.90187		9.84530	70.52717		17.37	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.98516	71.30948		9.88993	71.94879		17.11	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 19/09/2016	Foreign Exchange Future		27,493.64000	27,493.64000		27,095.85000	27,095.85000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future		28,015.91000	28,015.91000		27,604.94000	27,604.94000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.52070	11.52070		11.32700	11.32700		16.98	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		11.71650	11.71650		11.51690	11.51690		17.17	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.20980	5.20980		5.15610	5.15610		15.03	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		5.19910	5.19910		5.14600	5.14600		15.17	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.36290	1.36290		1.34230	1.34230			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.31460	1.31460		1.29410	1.29410			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.26960	1.26960		1.24950	1.24950			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,331,967,076.69</b>	<b>156,866</b>	<b>3,255,501.00</b>
<b>Grand Total:</b>												<b>2,331,967,076.69</b>	<b>156,866</b>	<b>3,255,501.00</b>