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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 15/06/2016

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 15/06/2016	Any day expiry	15.25740	15.25740		15.35620	15.35620		29.30	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.24440	15.24440		15.35620	15.35620		25.72	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	14.80	Put	20.56860	0.02057	19.24250	0.01924	20.569	33.21	0.11	0.00	15,000.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	386.67360	0.38667	307.81140	0.30781	386.674	31.67	0.83	0.00	15,000.00
\$ / R	On 21/06/2016	Any day expiry	15.24120	15.24120		15.36170	15.36170		21.18	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	12.69840	0.01270	6.99220	0.00699	12.698	23.53	0.06	0.00	1,000.00
\$ / R	On 21/06/2016	Any day expiry	15.00	Put	76.26390	0.07626	58.60270	0.05860	76.264	22.03	0.28	0.00	6,000.00
\$ / R	On 21/06/2016	Any day expiry	15.44	Put	288.80210	0.28880	237.99570	0.23800	288.802	21.84	0.67	0.00	3,000.00
\$ / R	On 24/06/2016	Any day expiry	15.24900	15.24900		15.37080	15.37080		21.51	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	166.44320	0.16644	140.91880	0.14092	166.443	21.36	0.43	0.00	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	4.61810	0.00462	10.54510	0.01055	4.618	26.77	0.02	0.00	7,900.00
\$ / R	On 28/06/2016	Any day expiry	15.25990	15.25990		15.38330	15.38330		20.90	0.00	3,749,040.00	246	246.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.02450	0.00002	0.01980	0.00002	0.025	36.86	0.00	0.00	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	1.81890	0.00182	1.89780	0.00190	1.819	26.76	0.01	0.00	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	31.24580	0.03125	30.95940	0.03096	31.246	20.03	0.11	0.00	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	10.28020	0.01028	17.82270	0.01782	10.280	24.92	0.04	0.00	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	4.22410	0.00422	6.49710	0.00650	4.224	26.82	0.02	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.26290	15.26290	15.38640	15.38640		21.02	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.26600	15.26600	15.38950	15.38950		21.10	0.00	4,622,502.60	302	711.00
\$ / R	On 01/07/2016	Any day expiry			15.26910	15.26910	15.39260	15.39260		21.20	0.00	0.00	0	0.00
\$ / R	On 01/07/2016	Any day expiry	15.68	Put	537.45350	0.53745	468.54240	0.46854	537.453	22.16	0.71	0.00	0	18,400.00
\$ / R	On 01/07/2016	Any day expiry	15.85	Call	89.55110	0.08955	133.51030	0.13351	89.551	22.53	0.22	0.00	0	18,400.00
\$ / R	On 05/07/2016	Any day expiry			15.28130	15.28130	15.40500	15.40500		20.82	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.50	Put	47.09580	0.04710	42.21110	0.04221	47.096	20.17	0.13	0.00	0	22,600.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	61.64730	0.06165	54.05150	0.05405	61.647	20.05	0.16	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.30280	15.30280	15.42670	15.42670		20.82	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	487.68850	0.48769	429.10420	0.42910	487.688	21.32	0.59	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.31200	15.31200	15.43600	15.43600		20.98	0.00	0.00	0	370.00
\$ / R	On 25/07/2016	Any day expiry			15.34270	15.34270	15.46680	15.46680		20.66	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	15.15	Put	322.13830	0.32214	281.86860	0.28187	322.138	20.43	0.41	0.00	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry			15.34580	15.34580	15.46990	15.46990		20.68	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,352.69530	1.35270	1,254.95040	1.25495	1,352.695	22.98	0.84	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	10.94140	0.01094	16.24580	0.01625	10.941	24.99	0.02	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.34890	15.34890	15.47300	15.47300		20.70	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.66090	0.00066	0.60550	0.00061	0.661	26.73	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	13.36730	0.01337	12.88280	0.01288	13.367	20.68	0.03	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	52.24690	0.05225	68.73550	0.06874	52.247	23.79	0.09	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	33.86140	0.03386	45.82960	0.04583	33.861	24.17	0.06	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.35190	15.35190	15.47600	15.47600		20.71	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			15.35500	15.35500	15.47910	15.47910		20.73	0.00	538,198.50	35	1,841.00
\$ / R	On 05/08/2016	Any day expiry			15.37650	15.37650	15.50060	15.50060		20.67	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	294.11930	0.29412	258.12800	0.25813	294.119	20.23	0.36	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			15.39500	15.39500	15.51900	15.51900		20.51	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	7.41690	0.00742	6.79650	0.00680	7.417	22.82	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	444.44020	0.44444	510.49430	0.51049	444.440	20.71	0.48	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.40730	15.40730	15.53130	15.53130		20.39	0.00	0.00	0	105.00
\$ / R	On 16/08/2016	Any day expiry			15.41030	15.41030	15.53440	15.53440		20.41	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	363.72100	0.36372	419.49050	0.41949	363.721	21.05	0.40	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			15.41340	15.41340	15.53740	15.53740		20.42	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	786.21110	0.78621	717.00370	0.71700	786.211	21.11	0.61	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	83.89270	0.08389	102.25380	0.10225	83.893	23.55	0.12	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			15.41650	15.41650	15.54050	15.54050		20.43	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	313.37730	0.31338	362.88260	0.36288	313.377	21.38	0.35	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			15.43180	15.43180	15.55570	15.55570		20.38	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			15.44090	15.44090	15.56490	15.56490		20.40	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	2.70210	0.00270	2.49490	0.00249	2.702	24.02	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	37.51740	0.03752	33.08810	0.03309	37.517	20.12	0.06	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	81.62260	0.08162	97.97710	0.09798	81.623	23.86	0.11	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	66.74370	0.06674	80.58440	0.08058	66.744	24.19	0.09	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.45000	15.45000	15.57400	15.57400		20.25	0.00	0.00	0	3,367.00

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		15.47430	15.47430	15.59850	15.59850		20.23	0.00	0.00	0	0.00	
\$ / R		On 08/09/2016	Any day expiry		15.48040	15.48040	15.60460	15.60460		20.24	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry		15.48340	15.48340	15.60760	15.60760		20.25	0.00	0.00	0	0.00	
\$ / R		On 09/09/2016	Any day expiry	15.00	Call	854.02750	0.85403	939.13140	0.93913	854.028	19.68	0.65	0.00	0	133.00
\$ / R		On 09/09/2016	Any day expiry	16.50	Call	284.35200	0.28435	323.50380	0.32350	284.352	21.79	0.29	0.00	0	121.00
\$ / R		On 13/09/2016	Any day expiry		15.49550	15.49550	15.61980	15.61980		20.17	0.00	0.00	0	0.00	
\$ / R		On 13/09/2016	Any day expiry	14.95	Put	355.78250	0.35578	318.10700	0.31811	355.783	19.53	0.34	0.00	0	1,000.00
\$ / R		On 13/09/2016	Any day expiry	18.71	Call	59.65810	0.05966	69.21850	0.06922	59.658	25.03	0.07	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		15.50160	15.50160	15.62590	15.62590		20.18	0.00	0.00	0	259.00	
\$ / R		On 19/09/2016	Foreign Exchange Future		15.51370	15.51370	15.63810	15.63810		20.13	0.00	512,758,812.40	33,052	680,609.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.24	Put	34.91510	0.03492	30.50310	0.03050	34.915	19.55	0.05	0.00	0	405.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.70	Put	70.12680	0.07013	62.35590	0.06236	70.127	19.16	0.09	0.00	0	2,240.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.00	Call	1,620.97830	1.62098	1,733.41500	1.73341	1,620.978	18.97	0.87	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.20	Put	143.95840	0.14396	126.40950	0.12641	143.958	19.05	0.17	0.00	0	2,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.50	Put	214.98470	0.21498	190.83590	0.19084	214.985	19.17	0.23	0.00	0	47,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Call	1,157.00990	1.15701	1,254.82020	1.25482	1,157.010	19.21	0.75	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Put	243.30990	0.24331	216.72020	0.21672	243.310	19.21	0.25	0.00	0	65.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.70	Put	274.09020	0.27409	244.94820	0.24495	274.090	19.25	0.28	0.00	0	2,240.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.00	Call	900.96170	0.90096	985.68210	0.98568	900.962	19.55	0.65	0.00	0	1,300.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.00	Put	387.26170	0.38726	347.58210	0.34758	387.262	19.55	0.35	0.00	0	65.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.30	Call	739.53760	0.73954	815.25180	0.81525	739.538	19.90	0.57	0.00	0	2,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.60	Put	689.11970	0.68912	630.36720	0.63037	689.120	20.28	0.50	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.70	Put	749.24690	0.74925	687.01820	0.68702	749.247	20.42	0.52	0.00	0	325.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.00	Call	457.10500	0.45711	510.84730	0.51085	457.105	20.87	0.41	0.00	0	201.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.51	Call	319.31710	0.31932	359.92990	0.35993	319.317	21.66	0.31	0.00	0	15,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.64	Call	291.49690	0.29150	329.26130	0.32926	291.497	21.87	0.28	0.00	0	635.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.66	Call	287.43920	0.28744	324.77750	0.32478	287.439	21.90	0.28	0.00	0	5,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.70	Call	279.49150	0.27949	315.99490	0.31599	279.492	21.96	0.28	0.00	0	1,600.00
\$ / R		On 19/09/2016	Foreign Exchange Future	17.00	Call	226.59400	0.22659	257.32830	0.25733	226.594	22.45	0.23	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	17.50	Call	158.36780	0.15837	181.81070	0.18181	158.368	23.15	0.17	0.00	0	405.00
\$ / R		On 19/09/2016	Foreign Exchange Future	17.70	Call	137.28990	0.13729	158.03550	0.15804	137.290	23.43	0.15	0.00	0	10,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	19.55	Call	45.98070	0.04598	51.63940	0.05164	45.981	26.84	0.05	0.00	0	17,500.00
\$ / R		On 28/09/2016	Any day expiry		15.54190	15.54190	15.66660	15.66660		20.25	0.00	0.00	0	900.00	
\$ / R		On 28/09/2016	Any day expiry	11.80	Put	5.28900	0.00529	5.02530	0.00503	5.289	22.00	0.01	0.00	0	250.00
\$ / R		On 28/09/2016	Any day expiry	13.50	Put	58.68070	0.05868	51.96700	0.05197	58.681	19.20	0.08	0.00	0	150.00
\$ / R		On 28/09/2016	Any day expiry	18.25	Call	112.09760	0.11210	128.45530	0.12846	112.098	24.13	0.12	0.00	0	250.00
\$ / R		On 28/09/2016	Any day expiry	18.41	Call	100.97650	0.10098	115.89380	0.11589	100.976	24.34	0.11	0.00	0	150.00
\$ / R		On 14/10/2016	Any day expiry		15.59220	15.59220	15.71720	15.71720		20.33	0.00	0.00	0	830.00	
\$ / R		On 26/10/2016	Any day expiry		15.62990	15.62990	15.75510	15.75510		20.31	0.00	0.00	0	0.00	
\$ / R		On 26/10/2016	Any day expiry	11.80	Put	7.26810	0.00727	6.94940	0.00695	7.268	20.73	0.01	0.00	0	250.00
\$ / R		On 26/10/2016	Any day expiry	13.50	Put	75.48780	0.07549	65.19960	0.06520	75.488	18.74	0.09	0.00	0	150.00
\$ / R		On 26/10/2016	Any day expiry	18.77	Call	132.78170	0.13278	147.25940	0.14726	132.782	24.58	0.12	0.00	0	250.00
\$ / R		On 26/10/2016	Any day expiry	18.85	Call	128.48540	0.12849	141.06690	0.14107	128.485	24.75	0.12	0.00	0	150.00
\$ / R		On 07/11/2016	Any day expiry		15.66760	15.66760	15.79310	15.79310		20.35	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	446.09250	0.44609	406.56570	0.40657	446.093	19.53	0.33	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	554.26810	0.55427	604.77740	0.60478	554.268	21.29	0.40	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			15.69900	15.69900	15.82470	15.82470		20.42	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	57.61060	0.05761	48.83100	0.04883	57.611	18.06	0.07	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	776.70240	0.77670	720.20560	0.72021	776.702	20.30	0.45	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	411.70540	0.41171	448.86040	0.44886	411.705	22.31	0.30	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			15.73360	15.73360	15.85950	15.85950		20.43	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.24480	0.01024	10.03050	0.01003	10.245	19.84	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	90.82580	0.09083	80.20950	0.08021	90.826	18.20	0.10	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	158.94140	0.15894	172.61770	0.17262	158.941	25.36	0.13	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.78390	15.78390	15.91010	15.91010		20.24	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.79960	15.79960	15.92590	15.92590		20.46	0.00	39,893,990.00	2,525	102,647.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	10.55180	0.01055	10.21830	0.01022	10.552	19.00	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	70.25100	0.07025	60.09350	0.06009	70.251	17.97	0.07	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	86.01910	0.08602	74.23210	0.07423	86.019	18.13	0.09	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	107.25300	0.10725	93.42350	0.09342	107.253	18.31	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	141.06560	0.14107	124.26720	0.12427	141.066	18.56	0.13	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	203.69610	0.20370	182.96700	0.18297	203.696	18.89	0.17	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	250.90410	0.25090	228.76010	0.22876	250.904	18.99	0.20	6,227,972.16	2,000	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	334.90160	0.33490	306.99250	0.30699	334.902	19.15	0.24	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	376.42230	0.37642	345.84170	0.34584	376.422	19.22	0.27	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	400.09360	0.40009	368.03540	0.36804	400.094	19.26	0.28	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	436.68350	0.43668	401.31540	0.40132	436.683	19.34	0.29	74,501,412.00	16,000	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	480.48570	0.48049	441.48260	0.44148	480.486	19.46	0.31	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	509.63420	0.50963	469.01320	0.46901	509.634	19.54	0.33	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	518.14200	0.51814	477.05730	0.47706	518.142	19.56	0.33	0.00	0	28,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	607.63970	0.60764	561.89680	0.56190	607.640	19.79	0.37	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	612.31970	0.61232	566.34770	0.56635	612.320	19.80	0.37	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	705.00440	0.70500	654.60860	0.65461	705.004	20.01	0.40	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,104.60440	1.10460	1,180.50860	1.18051	1,104.604	20.01	0.60	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,056.16770	1.05617	1,129.75440	1.12975	1,056.168	20.12	0.58	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	756.56770	0.75657	703.85440	0.70385	756.568	20.12	0.42	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	793.78050	0.79378	739.45400	0.73945	793.781	20.20	0.43	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	854.08360	0.85408	797.24680	0.79725	854.084	20.32	0.45	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	922.35040	0.92235	862.81230	0.86281	922.350	20.46	0.47	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	901.38040	0.90138	0.00000	0.00000	901.380	20.52	0.52	16,474,595.24	2,000	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.86	Put	957.71750	0.95772	896.55860	0.89656	957.718	20.53	0.48	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,042.63950	1.04264	978.00870	0.97801	1,042.639	20.70	0.50	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,169.54940	1.16955	1,100.77510	1.10078	1,169.549	20.95	0.54	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,351.57240	1.35157	1,276.69170	1.27669	1,351.572	21.30	0.58	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,393.56970	1.39357	1,317.54740	1.31755	1,393.570	21.38	0.59	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	657.27770	0.65728	707.17620	0.70718	657.278	21.40	0.41	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,507.94850	1.50795	1,428.97080	1.42897	1,507.949	21.59	0.61	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	595.98560	0.59599	0.00000	0.00000	595.986	21.70	0.38	96,210,936.00	16,000	16,000.00

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	16.91	Call	560.15490	0.56015	603.64300	0.60364	560.155	21.89	0.36	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	550.34420	0.55034	593.16750	0.59317	550.344	21.94	0.36	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	547.92470	0.54792	590.57680	0.59058	547.925	21.95	0.35	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	430.99230	0.43099	466.01430	0.46601	430.992	22.63	0.29	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	401.66710	0.40167	434.48360	0.43448	401.667	22.83	0.27	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	396.41800	0.39642	428.83510	0.42884	396.418	22.86	0.27	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	346.40470	0.34640	374.94910	0.37495	346.405	23.25	0.24	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	337.56200	0.33756	365.41200	0.36541	337.562	23.32	0.24	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	331.80940	0.33181	359.20440	0.35920	331.809	23.37	0.23	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	328.97300	0.32897	0.00000	0.00000	328.973	23.39	0.23	29,278,324.08	8,000	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	285.96230	0.28596	309.66360	0.30966	285.962	23.80	0.20	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	244.17870	0.24418	259.93470	0.25993	244.179	24.54	0.18	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	237.28700	0.23729	252.44550	0.25245	237.287	24.72	0.17	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	235.79700	0.23580	250.82420	0.25082	235.797	24.75	0.17	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	225.06380	0.22506	239.15640	0.23916	225.064	25.04	0.16	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	218.32610	0.21833	231.83540	0.23184	218.326	25.23	0.16	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	191.66650	0.19167	202.85560	0.20286	191.667	26.10	0.14	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	189.03660	0.18904	199.99530	0.20000	189.037	26.20	0.14	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	185.95870	0.18596	196.64990	0.19665	185.959	26.31	0.13	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	179.09640	0.17910	189.19220	0.18919	179.096	26.58	0.13	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	173.10700	0.17311	182.67930	0.18268	173.107	26.83	0.12	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	169.13920	0.16914	178.85750	0.17886	169.139	26.97	0.12	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	157.34550	0.15735	172.49080	0.17249	157.345	26.97	0.11	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	152.52440	0.15252	169.47490	0.16947	152.524	26.97	0.11	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	114.83720	0.11484	128.35300	0.12835	114.837	26.97	0.09	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	108.87950	0.10888	121.82740	0.12183	108.880	26.97	0.08	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	95.72730	0.09573	107.39350	0.10739	95.727	26.97	0.08	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	92.67780	0.09268	104.04090	0.10404	92.678	26.97	0.07	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.06640	16.06640	16.19750	16.19750		20.51	0.00	417,726.40	26	14,670.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	683.38910	0.68339	645.53710	0.64554	683.389	19.53	0.34	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	745.20510	0.74521	701.91240	0.70191	745.205	19.67	0.36	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	921.74240	0.92174	870.56220	0.87056	921.742	20.08	0.41	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	943.73140	0.94373	891.75940	0.89176	943.731	20.13	0.42	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,571.78550	1.57179	1,501.79270	1.50179	1,571.785	21.29	0.55	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	502.63060	0.50263	540.10810	0.54011	502.631	23.23	0.28	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	500.98570	0.50099	538.34530	0.53835	500.986	23.24	0.28	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	418.23950	0.41824	449.71380	0.44971	418.239	23.85	0.24	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	374.22980	0.37423	399.51230	0.39951	374.230	24.33	0.21	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	215.14990	0.21515	236.90700	0.23691	215.150	26.71	0.13	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.38410	16.38410	16.51940	16.51940		20.70	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	599.18910	0.59919	570.28160	0.57028	599.189	19.20	0.28	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,006.18400	1.00618	960.20030	0.96020	1,006.184	19.97	0.39	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	832.52550	0.83253	885.64160	0.88564	832.526	22.58	0.37	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	563.18410	0.56318	600.49540	0.60050	563.184	24.23	0.26	0.00	0	3,155.00

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 18/09/2017	Foreign Exchange Future			16.43020		16.43020		16.56360	16.56360		21.12	0.00	0.00	0	1,670.00
\$ / R	On 18/12/2017	Foreign Exchange Future			16.47360		16.47360		16.60790	16.60790		21.35	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.51690		16.51690		16.65220	16.65220		21.43	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.56030		16.56030		16.69650	16.69650		21.46	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.51370		15.51370		15.63810	15.63810		20.13	0.00	155,137.00	10	700.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.79960		15.79960		15.92590	15.92590		20.46	0.00	157,996.00	10	70.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.06640		16.06640		16.19750	16.19750		20.51	0.00	0.00	0	51.00
£ / R	On 08/09/2016	Any day expiry			21.97710		21.97710		22.04080	22.04080		23.56	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	634.01720		0.63402		661.63320	0.66163	634.017	23.44	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	134.75980		0.13476		168.54150	0.16854	134.760	25.84	0.11	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.02590		22.02590		22.08990	22.08990		23.02	0.00	3,259,833.20	148	62,570.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	840.50320		0.84050		923.66660	0.92367	840.503	23.30	0.45	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	219.84770		0.21985		262.36970	0.26237	219.848	25.17	0.16	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.45100		22.45100		22.51600	22.51600		21.25	0.00	0.00	0	100.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	50.10000		0.05010		61.06050	0.06106	50.100	21.69	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	102.33070		0.10233		124.73470	0.12473	102.331	19.66	0.07	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	841.08730		0.84109		864.76730	0.86477	841.087	20.71	0.35	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,696.73710		1.69674		1,711.26360	1.71126	1,696.737	21.58	0.53	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	711.54430		0.71154		775.24400	0.77524	711.544	22.55	0.33	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	317.51890		0.31752		356.93410	0.35693	317.519	24.13	0.17	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.85590		22.85590		22.92490	22.92490		20.71	0.00	0.00	0	51.00
£ / R	On 25/04/2017	Any day expiry			23.07010		23.07010		23.14160	23.14160		20.58	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.34010		23.34010		23.41480	23.41480			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			23.52920		23.52920		23.60130	23.60130		19.81	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14701		0.14701		0.14810	0.14810		20.27	0.00	0.00	0	1,409.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15028		0.15028		0.15140	0.15140		19.84	0.00	0.00	0	9,205.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15345		0.15345		0.15461	0.15461		20.11	0.00	0.00	0	104.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15721		0.15721		0.15843	0.15843		20.16	0.00	0.00	0	0.00
€ / R	On 30/06/2016	Any day expiry			17.15390		17.15390		17.25160	17.25160		21.02	0.00	0.00	0	99.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.48420		17.48420		17.58420	17.58420		20.70	0.00	138,824,548.00	7,940	59,165.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	984.34540		0.98435		1,056.22310	1.05622	984.345	20.32	0.63	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.86790		17.86790		17.96980	17.96980		20.61	0.00	10,738,607.90	601	15,167.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	574.64240		0.57464		550.66060	0.55066	574.642	19.84	0.32	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	222.54620		0.22255		236.33080	0.23633	222.546	24.92	0.15	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.23360		18.23360		18.34010	18.34010		20.67	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			18.67220		18.67220		18.78250	18.78250		20.78	0.00	501,722,014.00	26,870	90,726.00
€ / R	On 18/09/2017	Foreign Exchange Future			18.76410		18.76410		18.87100	18.87100		21.08	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.77208		101.77208		101.86457	101.86457			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			98.99100		98.99100		99.09234	99.09234			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
10Y STND	On 15/06/2026	Interest Rate Swap	97.86048		97.86048		97.96767	97.96767			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	99.96496		99.96496		100.07761	100.07761			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap	100.09251		100.09251		100.09264	100.09264			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.09592		100.09592		100.09653	100.09653			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.80582		99.80582		99.80893	99.80893			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.96797		99.96797		99.97442	99.97442			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.37484		100.37484		100.38197	100.38197			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.79544		99.79544		99.80512	99.80512			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.60689		99.60689		99.65489	99.65489			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.84311		99.84311		99.90330	99.90330			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	100.02825		100.02825		100.08989	100.08989			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	99.49629		99.49629		99.56829	99.56829			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	98.93493		98.93493		99.01228	99.01228			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	99.35007		99.35007		99.42856	99.42856			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future	485.78100		485.78100		484.41000	484.41000			0.00	19,431,240.00	4	15.00
AL37	On 03/11/2016	Index Future	495.14200		495.14200		493.74400	493.74400			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	558.39100		558.39100		555.94700	555.94700			0.00	5,583,910.00	1	11.00
AL7T	On 03/11/2016	Index Future	569.15100		569.15100		566.65800	566.65800			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	507.23200		507.23200		504.94600	504.94600			0.00	0.00	0	723.00
ALBI	On 03/11/2016	Index Future	517.00500		517.00500		514.67600	514.67600			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	527.40800		527.40800		525.03700	525.03700			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.46430		11.46430		11.46940	11.46940		15.31	0.00	0.00	0	7,410.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.64040		11.64040		11.64580	11.64580		15.54	0.00	209,527.20	18	1,301.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.80650		11.80650		11.81400	11.81400		16.03	0.00	0.00	0	4,735.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	12.00590		12.00590		12.01510	12.01510		16.42	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	12.00980		12.00980		12.01820	12.01820		16.92	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.02300		12.02300		12.16680	12.16680		15.92	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	12.24760		12.24760		12.39330	12.39330		16.18	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	12.45830		12.45830		12.60880	12.60880		16.53	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	16.20130		16.20130		16.31300	16.31300		19.55	0.00	421,233.80	26	6,353.00
CHF / R	On 19/12/2016	Foreign Exchange Future	16.58780		16.58780		16.70210	16.70210		20.42	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	16.95820		16.95820		17.07570	17.07570		21.17	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.34460		2.34460		2.36020	2.36020		18.99	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.37630		2.37630		2.39220	2.39220		19.16	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
CNH / R	On 13/03/2017	Foreign Exchange Future		2.40340	2.40340		2.41980	2.41980		19.63	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.35880	2.35880		2.37240	2.37240		19.89	0.00	0.00	0	55.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.41230	2.41230		2.42600	2.42600		20.14	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		10.68855	78.19838		10.75571	77.77869			0.00	0.00	0	8,837.00
ES33	On 03/11/2016	Bond Future		10.77383	75.89625		10.84325	75.46843			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.85547	77.42385		10.92711	76.98830			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		10.83824	82.31434		10.90540	81.83946			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future		10.92225	79.62076		10.99169	79.13673			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		505.96300	505.96300		503.79900	503.79900			0.00	0.00	0	449.00
GOVI	On 03/11/2016	GOVI		515.71200	515.71200		513.50600	513.50600			0.00	0.00	0	127.00
GOVI	On 02/02/2017	GOVI		526.08800	526.08800		523.84300	523.84300			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.00040	2.00040		2.01700	2.01700		19.77	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.03770	2.03770		2.05470	2.05470		20.07	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.07180	2.07180		2.08940	2.08940		19.91	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.74786	127.74786		127.73624	127.73624			0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future		130.19062	130.19062		130.17858	130.17858			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		108.59372	108.59372		108.58379	108.58379			0.00	1,194,530.92	11	4,159.00



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
I2033	On 03/11/2016	Bond Future		109.65095	109.65095		109.64070	109.64070			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 04/08/2016	Bond Future		134.63008	134.63008		134.61737	134.61737			0.00	7,404,654.40	55	22,166.00
I2038	On 03/11/2016	Bond Future		137.20431	137.20431		137.19133	137.19133			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		135.35858	135.35858		134.76536	134.76536			0.00	5,278,984.62	39	16,620.00
I2046	On 03/11/2016	Bond Future		136.44122	136.44122		135.83636	135.83636			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		144.21461	144.21461		144.20087	144.20087			0.00	8,076,018.16	56	21,135.00
I2050	On 03/11/2016	Bond Future		146.97237	146.97237		146.95819	146.95819			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		248.15200	248.15200		248.05500	248.05500			0.00	0.00	0	1,081.00
IGOV	On 03/11/2016	Index Future		252.94900	252.94900		252.84900	252.84900			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		258.05300	258.05300		257.95400	257.95400			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		672.23600	672.23600		672.32800	672.32800			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		685.06600	685.06600		685.16000	685.16000			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	231,725.00	10	0.00
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		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.54000	92.46000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.59000	92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.68000	92.32000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.81000	92.19000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.97000	92.03000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.05000	91.95000		8.05000	91.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.13000	91.87000		8.13000	91.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		8.19000	91.81000		8.19000	91.81000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15020	0.15020		0.15160	0.15160			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.14990	0.14990		0.15170	0.15170			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.15110	0.15110		0.15140	0.15140			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.04850	0.04850		0.05200	0.05200			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.04720	0.04720		0.04960	0.04960			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future		0.04660	0.04660		0.04920	0.04920			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.86570	10.86570		10.90240	10.90240		16.25	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 19/12/2016	Foreign Exchange Future			11.02160		11.02160		11.05850	11.05850		16.51	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			11.16900		11.16900		11.20740	11.20740		17.29	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.39640		1.39640		1.40580	1.40580			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.41220		1.41220		1.42150	1.42150			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.42380		1.42380		1.43380	1.43380			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12700		1.12700		1.12440	1.12440			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13090		1.13090		1.12830	1.12830			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13490		1.13490		1.13230	1.13230			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.15148		110.31731		9.22360	109.81389		10.20	0.00	225,157,629.71	2,041	99,585.00
R186	On 04/08/2016	Bond Future	8.85	Call	801.90000		0.80190		722.01000	0.72201	801.900	10.07	0.31	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	916.12000		0.91612		824.23000	0.82423	916.120	10.09	0.34	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	1,335.35000		1.33535		1,640.82000	1.64082	1,335.350	10.20	0.43	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	2,224.78000		2.22478		2,008.70000	2.00870	2,224.780	10.22	0.61	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	2,437.46000		2.43746		2,203.16000	2.20316	2,437.460	10.24	0.64	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	938.46000		0.93846		1,189.41000	1.18941	938.460	10.27	0.33	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	557.22000		0.55722		741.83000	0.74183	557.220	10.35	0.22	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	164.68000		0.16468		250.80000	0.25080	164.680	10.53	0.08	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.20260		112.42004		9.27762	111.90685		9.91	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,748.85000		2.74885		2,595.60000	2.59560	2,748.850	9.89	0.51	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,485.54000		3.48554		3,287.92000	3.28792	3,485.540	9.97	0.59	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	1,497.87000		1.49787		1,763.22000	1.76322	1,497.870	10.07	0.32	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	1,393.63000		1.39363		1,650.48000	1.65048	1,393.630	10.09	0.30	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			298.81482		298.81482		298.78787	298.78787			0.00	0.00	0	1,845.00
R197	On 03/11/2016	Bond Future			304.52845		304.52845		304.50049	304.50049			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			249.24245		249.24245		249.21925	249.21925		8.51	0.00	13,708,334.75	55	37,553.00
R202	On 03/11/2016	Bond Future			254.00817		254.00817		253.98433	253.98433			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			8.91229		97.74780		8.98484	97.40674		7.54	0.00	0.00	0	11,289.00
R2023	On 03/11/2016	Bond Future			8.96897		95.67962		9.04524	95.33190		7.57	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			9.01597		97.60510		9.09607	97.25157		7.29	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

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 04/08/2016	Bond Future		7.80990	103.76003		7.88939	103.67758		1.26	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future		7.81474	101.56585		7.91845	101.48165		1.02	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.69729	103.60996		7.84380	103.52529		0.72	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		9.54916	88.60623		9.62626	88.07872			0.00	435,056,589.30	4,910	25,310.00
R2030	On 03/11/2016	Bond Future		9.60144	90.29546		9.68110	89.75773			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		9.66845	91.63564		9.74036	91.11214		13.60	0.00	0.00	0	11,433.00
R2032	On 03/11/2016	Bond Future		9.72409	89.22336		9.79833	88.68977		13.93	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.77264	91.01931		9.84914	90.47602		13.68	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		9.75687	96.42760		9.82871	95.85524			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future		9.81284	93.76355		9.88693	93.18016			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		9.82379	88.64216		9.89567	88.07428		15.68	0.00	2,659,264,800.00	30,000	40,983.00
R2037	On 03/11/2016	Bond Future		9.87623	90.33208		9.95027	89.75322		15.38	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.92272	87.89329		9.99888	87.30387		15.86	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		8.22735	100.59750		8.30248	100.43957		2.84	0.00	704,182.50	7	31,602.00
R204	On 03/11/2016	Bond Future		8.27828	102.51495		8.36308	102.35386		2.52	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.29656	100.53558		8.39295	100.37243		2.31	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		9.88897	92.18229		9.95577	91.62019		16.30	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future		9.94185	93.93973		10.01064	93.36678		16.00	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		9.90804	89.36471		9.96972	88.84291		16.94	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future		9.95948	91.06837		10.02295	90.53661		16.64	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		10.00533	88.51924		10.07056	87.97777		17.19	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		9.90538	92.75543		9.96188	92.26837		16.68	0.00	2,782,662,900.00	30,000	59,061.00
R2048	On 03/11/2016	Bond Future		9.95868	90.08476		10.01685	89.58834		17.18	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		10.00731	91.89780		10.06710	91.39241		16.90	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 04/08/2016	Bond Future			8.51485		96.80866		8.59411	96.58269		4.27	0.00	0.00	0	76,760.00
R207	On 02/02/2017	Bond Future			8.60707		96.99585		8.70104	96.76195		3.73	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,570.47000		1.57047	1,541.62000	1.54162		1,570.470	3.76	0.61	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			8.67120		95.20778		8.74436	94.94570		5.66	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.72805		93.61975		8.80611	93.35252		5.48	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.76985		95.50399		8.85306	95.23251		5.17	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			9.69949		72.21091		9.76610	71.77025		15.61	0.00	5,126,974.61	71	55,073.00
R209	On 04/08/2016	Bond Future	9.40	Call	845.82000		0.84582	769.62000	0.76962		845.820	15.45	0.32	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,352.19000		1.35219	1,230.00000	1.23000		1,352.190	15.54	0.45	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	1,659.87000		1.65987	1,951.92000	1.95192		1,659.870	15.59	0.49	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	412.29000		0.41229	544.83000	0.54483		412.290	15.96	0.17	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,781.03000		5.78103	5,415.40000	5.41540		5,781.030	16.15	0.92	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.74836		70.43667		9.81688	69.98752		16.07	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	1,486.36000		1.48636	1,710.99000	1.71099		1,486.360	16.39	0.31	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.79084		71.85443		9.86119	71.39705		15.88	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			189.16651		189.16651		189.14945	189.14945			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.50101		190.50101		190.48350	190.48350			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			140.01351		140.01351		140.00425	140.00425			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.69086		142.69086		142.68119	142.68119			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			145.92214		145.92214		145.90879	145.90879			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.71254		148.71254		148.69868	148.69868			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
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	9.58541		83.02463		9.65213	82.58410		13.39	0.00	164,222,718.14	1,978	44,453.00
R213	On 03/11/2016	Bond Future	9.63878		81.05630		9.70763	80.60719		13.72	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.68652		82.68752		9.75745	82.23035		13.52	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	9.81878		72.28397		9.88537	71.83004		16.27	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	25.13000	0.02513	26.79000	0.02679	25.130	15.78	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	489.83000	0.48983	451.91000	0.45191	489.830	16.05	0.21	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,763.86000	3.76386	3,480.85000	3.48085	3,763.860	16.63	0.78	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,058.41000	9.05841	8,627.37000	8.62737	9,058.410	16.93	0.98	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	9.86919		70.36454		9.93767	69.90187		16.78	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.91484		71.78061		9.98516	71.30948		16.58	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	27,321.26000		27,321.26000		27,493.64000	27,493.64000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	27,840.30000		27,840.30000		28,015.91000	28,015.91000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.44010		11.44010		11.52070	11.52070		21.44	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	11.63610		11.63610		11.71650	11.71650		16.90	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.18840		5.18840		5.20980	5.20980		14.95	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	5.17740		5.17740		5.19910	5.19910		15.11	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.34480		1.34480		1.36290	1.36290			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.30660		1.30660		1.31460	1.31460			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.26020		1.26020		1.26960	1.26960			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>7,773,267,598.59</b>	<b>185,047</b>	<b>3,318,485.00</b>
<b>Grand Total:</b>												<b>7,773,267,598.59</b>	<b>185,047</b>	<b>3,318,485.00</b>