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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/06/2016

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	
Derivatives														
\$ / R	On 17/06/2016	Any day expiry	15.19480	15.19480		15.24440	15.24440		13.83	0.00	227,922,000.00	15,000	0.00	
\$ / R	On 21/06/2016	Any day expiry	15.19370	15.19370		15.24120	15.24120		21.15	0.00	0.00	0	0.00	
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	17.98810	0.01799	12.69840	0.01270	17.988	29.65	0.08	0.00	0	1,000.00
\$ / R	On 21/06/2016	Any day expiry	15.00	Put	72.71810	0.07272	76.26390	0.07626	72.718	23.81	0.30	0.00	0	6,000.00
\$ / R	On 21/06/2016	Any day expiry	15.44	Put	309.15160	0.30915	288.80210	0.28880	309.152	24.40	0.73	0.00	0	3,000.00
\$ / R	On 22/06/2016	Any day expiry	15.19370	15.19370		15.21020	15.21020		24.21	0.00	6,084,080.00	400	400.00	
\$ / R	On 24/06/2016	Any day expiry	15.19980	15.19980		15.24900	15.24900		27.28	0.00	0.00	0	0.00	
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	213.91640	0.21392	166.44320	0.16644	213.916	27.24	0.47	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	6.68390	0.00668	4.61810	0.00462	6.684	33.15	0.03	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry	15.21190	15.21190		15.25990	15.25990		24.50	0.00	0.00	0	246.00	
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.00630	0.00001	0.02450	0.00002	0.006	36.65	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	5.88110	0.00588	1.81890	0.00182	5.881	33.29	0.02	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	43.74280	0.04374	31.24580	0.03125	43.743	22.97	0.14	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	16.15530	0.01616	10.28020	0.01028	16.155	30.38	0.05	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	8.53490	0.00853	4.22410	0.00422	8.535	33.19	0.03	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry	15.21500	15.21500		15.26290	15.26290		24.28	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 30/06/2016	Any day expiry			15.21800	15.21800					0	711.00
\$ / R			On 01/07/2016	Any day expiry			15.22110	15.22110					0	0.00
\$ / R	15.68	Put	On 01/07/2016	Any day expiry	579.16320	0.57916	537.45350	0.53745	579.163	24.41	0.72	0.00	0	18,400.00
\$ / R	15.85	Call	On 01/07/2016	Any day expiry	83.58020	0.08358	89.55110	0.08955	83.580	24.58	0.21	0.00	0	18,400.00
\$ / R			On 05/07/2016	Any day expiry	15.23340	15.23340	15.28130	15.28130		22.35	0.00	0.00	0	0.00
\$ / R	14.50	Put	On 05/07/2016	Any day expiry	49.09560	0.04910	47.09580	0.04710	49.096	20.66	0.14	0.00	0	22,600.00
\$ / R	14.60	Put	On 05/07/2016	Any day expiry	67.47940	0.06748	61.64730	0.06165	67.479	20.89	0.17	0.00	0	1,000.00
\$ / R			On 12/07/2016	Any day expiry	15.25480	15.25480	15.30280	15.30280		20.96	0.00	0.00	0	0.00
\$ / R	15.54	Put	On 12/07/2016	Any day expiry	507.19280	0.50719	487.68850	0.48769	507.193	21.53	0.62	0.00	0	12,000.00
\$ / R			On 15/07/2016	Any day expiry	15.26400	15.26400	15.31200	15.31200		20.67	0.00	0.00	0	370.00
\$ / R			On 25/07/2016	Any day expiry	15.29450	15.29450	15.34270	15.34270		20.00	0.00	0.00	0	0.00
\$ / R	15.15	Put	On 25/07/2016	Any day expiry	320.39980	0.32040	322.13830	0.32214	320.400	19.82	0.43	0.00	0	15,000.00
\$ / R			On 26/07/2016	Any day expiry	15.29760	15.29760	15.34580	15.34580		20.02	0.00	0.00	0	0.00
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	1,381.73290	1.38173	1,352.69530	1.35270	1,381.733	22.56	0.86	0.00	0	7,229.00
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	8.94110	0.00894	10.94140	0.01094	8.941	25.25	0.02	0.00	0	7,229.00
\$ / R			On 27/07/2016	Any day expiry	15.30060	15.30060	15.34890	15.34890		20.03	0.00	0.00	0	2,110.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	0.38820	0.00039	0.66090	0.00066	0.388	25.86	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	10.39210	0.01039	13.36730	0.01337	10.392	19.88	0.03	0.00	0	150.00
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	41.03900	0.04104	52.24690	0.05225	41.039	23.49	0.08	0.00	0	250.00
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	26.57900	0.02658	33.86140	0.03386	26.579	24.02	0.05	0.00	0	150.00
\$ / R			On 28/07/2016	Any day expiry	15.30370	15.30370	15.35190	15.35190		20.04	0.00	0.00	0	265.00
\$ / R			On 29/07/2016	Any day expiry	15.30670	15.30670	15.35500	15.35500		20.06	0.00	0.00	0	1,841.00
\$ / R			On 05/08/2016	Any day expiry	15.32800	15.32800	15.37650	15.37650		19.98	0.00	0.00	0	1,900.00
\$ / R	15.00	Put	On 05/08/2016	Any day expiry	289.67480	0.28967	294.11930	0.29412	289.675	19.59	0.37	0.00	0	5,000.00
\$ / R			On 11/08/2016	Any day expiry	15.34630	15.34630	15.39500	15.39500		19.82	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	5.39530	0.00540	7.41690	0.00742	5.395	21.91	0.01	0.00	0	2,000.00
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	398.81820	0.39882	444.44020	0.44444	398.818	20.12	0.46	0.00	0	2,000.00
\$ / R			On 15/08/2016	Any day expiry	15.35850	15.35850	15.40730	15.40730		19.69	0.00	0.00	0	105.00
\$ / R			On 16/08/2016	Any day expiry	15.36150	15.36150	15.41030	15.41030		19.71	0.00	0.00	0	0.00
\$ / R	15.81	Call	On 16/08/2016	Any day expiry	322.88370	0.32288	363.72100	0.36372	322.884	20.49	0.38	0.00	0	10,000.00
\$ / R			On 17/08/2016	Any day expiry	15.36460	15.36460	15.41340	15.41340		19.73	0.00	0.00	0	0.00
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	794.51210	0.79451	786.21110	0.78621	794.512	20.55	0.63	0.00	0	5,000.00
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	69.30550	0.06931	83.89270	0.08389	69.306	23.17	0.10	0.00	0	5,000.00
\$ / R			On 18/08/2016	Any day expiry	15.36760	15.36760	15.41650	15.41650		19.73	0.00	0.00	0	0.00
\$ / R	16.01	Call	On 18/08/2016	Any day expiry	276.00340	0.27600	313.37730	0.31338	276.003	20.83	0.33	0.00	0	5,000.00
\$ / R			On 23/08/2016	Any day expiry	15.38280	15.38280	15.43180	15.43180		19.67	0.00	0.00	0	0.00
\$ / R			On 26/08/2016	Any day expiry	15.39190	15.39190	15.44090	15.44090		19.68	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	2.14850	0.00215	2.70210	0.00270	2.148	23.50	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	32.70980	0.03271	37.51740	0.03752	32.710	19.44	0.06	0.00	0	150.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	67.41030	0.06741	81.62260	0.08162	67.410	23.43	0.10	0.00	0	250.00
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	54.70670	0.05471	66.74370	0.06674	54.707	23.78	0.08	0.00	0	150.00
\$ / R			On 29/08/2016	Any day expiry	15.40100	15.40100	15.45000	15.45000		19.52	0.00	0.00	0	3,367.00
\$ / R			On 06/09/2016	Any day expiry	15.42530	15.42530	15.47430	15.47430		19.41	0.00	0.00	0	0.00
\$ / R			On 08/09/2016	Any day expiry	15.43140	15.43140	15.48040	15.48040		19.48	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 09/09/2016	Any day expiry			15.43440	15.43440					0	0.00
\$ / R	15.00	Call	On 09/09/2016	Any day expiry	796.45310	0.79645	854.02750	0.85403	796.453	18.97	0.64	0.00	0	133.00
\$ / R	16.50	Call	On 09/09/2016	Any day expiry	249.20310	0.24920	284.35200	0.28435	249.203	21.20	0.27	0.00	0	121.00
\$ / R			On 13/09/2016	Any day expiry	15.44660	15.44660	15.49550	15.49550		19.40	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	346.43280	0.34643	355.78250	0.35578	346.433	18.82	0.34	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	48.64180	0.04864	59.65810	0.05966	48.642	24.54	0.06	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry	15.45260	15.45260	15.50160	15.50160		19.41	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	15.46480	15.46480	15.51370	15.51370		19.32	0.00	653,882,673.60	42,282	687,379.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	32.04840	0.03205	34.91510	0.03492	32.048	19.10	0.05	0.00	0	405.00
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	62.65140	0.06265	70.12680	0.07013	62.651	18.44	0.09	0.00	0	2,240.00
\$ / R	14.00	Call	On 19/09/2016	Foreign Exchange Future	1,562.05330	1.56205	1,620.97830	1.62098	1,562.053	18.19	0.87	0.00	0	1,000.00
\$ / R	14.20	Put	On 19/09/2016	Foreign Exchange Future	132.75810	0.13276	143.95840	0.14396	132.758	18.27	0.17	0.00	0	2,000.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	202.62560	0.20263	214.98470	0.21498	202.626	18.38	0.23	0.00	0	47,500.00
\$ / R	14.60	Call	On 19/09/2016	Foreign Exchange Future	1,095.57680	1.09558	1,157.00990	1.15701	1,095.577	18.42	0.75	0.00	0	1,000.00
\$ / R	14.60	Put	On 19/09/2016	Foreign Exchange Future	230.77680	0.23078	243.30990	0.24331	230.777	18.42	0.25	0.00	0	65.00
\$ / R	14.70	Put	On 19/09/2016	Foreign Exchange Future	261.50450	0.26150	274.09020	0.27409	261.505	18.46	0.28	0.00	0	2,240.00
\$ / R	15.00	Call	On 19/09/2016	Foreign Exchange Future	841.40340	0.84140	900.96170	0.90096	841.403	18.80	0.64	0.00	0	1,300.00
\$ / R	15.00	Put	On 19/09/2016	Foreign Exchange Future	376.60340	0.37660	387.26170	0.38726	376.603	18.80	0.36	0.00	0	65.00
\$ / R	15.30	Call	On 19/09/2016	Foreign Exchange Future	682.16620	0.68217	739.53760	0.73954	682.166	19.15	0.56	0.00	0	2,000.00
\$ / R	15.60	Put	On 19/09/2016	Foreign Exchange Future	684.74540	0.68475	689.11970	0.68912	684.745	19.56	0.52	0.00	0	1,000.00
\$ / R	15.70	Put	On 19/09/2016	Foreign Exchange Future	746.34670	0.74635	749.24690	0.74925	746.347	19.71	0.54	0.00	0	325.00
\$ / R	16.00	Call	On 19/09/2016	Foreign Exchange Future	410.08630	0.41009	457.10500	0.45711	410.086	20.18	0.39	0.00	0	201.00
\$ / R	16.51	Call	On 19/09/2016	Foreign Exchange Future	281.16830	0.28117	319.31710	0.31932	281.168	21.02	0.29	0.00	0	15,000.00
\$ / R	16.64	Call	On 19/09/2016	Foreign Exchange Future	255.45620	0.25546	291.49690	0.29150	255.456	21.24	0.27	0.00	0	635.00
\$ / R	16.66	Call	On 19/09/2016	Foreign Exchange Future	251.71660	0.25172	287.43920	0.28744	251.717	21.27	0.26	0.00	0	5,000.00
\$ / R	16.70	Call	On 19/09/2016	Foreign Exchange Future	244.40670	0.24441	279.49150	0.27949	244.407	21.34	0.26	0.00	0	1,600.00
\$ / R	17.00	Call	On 19/09/2016	Foreign Exchange Future	196.10080	0.19610	226.59400	0.22659	196.101	21.84	0.21	0.00	0	1,000.00
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	134.45100	0.13445	158.36780	0.15837	134.451	22.57	0.15	0.00	0	405.00
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	115.77240	0.11577	137.28990	0.13729	115.772	22.86	0.13	0.00	0	10,000.00
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	36.15540	0.03616	45.98070	0.04598	36.155	26.20	0.04	0.00	0	17,500.00
\$ / R			On 28/09/2016	Any day expiry	15.49270	15.49270	15.54190	15.54190		19.47	0.00	0.00	0	900.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	5.02580	0.00503	5.28900	0.00529	5.026	21.86	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	53.92330	0.05392	58.68070	0.05868	53.923	18.67	0.08	0.00	0	150.00
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	94.28360	0.09428	112.09760	0.11210	94.284	23.58	0.11	0.00	0	250.00
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	84.57760	0.08458	100.97650	0.10098	84.578	23.81	0.10	0.00	0	150.00
\$ / R			On 14/10/2016	Any day expiry	15.54260	15.54260	15.59220	15.59220		19.59	0.00	0.00	0	830.00
\$ / R			On 26/10/2016	Any day expiry	15.58010	15.58010	15.62990	15.62990		19.65	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	7.08850	0.00709	7.26810	0.00727	7.089	20.62	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	70.72330	0.07072	75.48780	0.07549	70.723	18.27	0.09	0.00	0	150.00
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	113.83540	0.11384	132.78170	0.13278	113.835	24.06	0.11	0.00	0	250.00
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	109.99690	0.11000	128.48540	0.12849	109.997	24.23	0.11	0.00	0	150.00
\$ / R			On 07/11/2016	Any day expiry	15.61750	15.61750	15.66760	15.66760		19.64	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 07/11/2016	Any day expiry	434.74970	0.43475	446.09250	0.44609	434.750	18.87	0.33	0.00	0	8,695.00
\$ / R	16.36	Call	On 07/11/2016	Any day expiry	506.44130	0.50644	554.26810	0.55427	506.441	20.68	0.38	0.00	0	8,695.00

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\$ / R			On 17/11/2016	Any day expiry			15.64880	15.64880	15.69900	15.69900	19.72	0.00	0.00	0	0.00
\$ / R	13.26	Put	On 17/11/2016	Any day expiry	57.08190	0.05708	57.61060	0.05761	57.082	17.88	0.07	0.00	0	9,615.00	
\$ / R	15.60	Put	On 17/11/2016	Any day expiry	768.83320	0.76883	776.70240	0.77670	768.833	19.66	0.46	0.00	0	9,615.00	
\$ / R	17.09	Call	On 17/11/2016	Any day expiry	372.53000	0.37253	411.70540	0.41171	372.530	21.77	0.29	0.00	0	9,615.00	
\$ / R			On 28/11/2016	Any day expiry	15.68310	15.68310	15.73360	15.73360		19.74	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	9.12980	0.00913	10.24480	0.01024	9.130	19.46	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	85.79030	0.08579	90.82580	0.09083	85.790	17.76	0.09	0.00	0	150.00	
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	139.60590	0.13961	158.94140	0.15894	139.606	24.90	0.12	0.00	0	400.00	
\$ / R			On 14/12/2016	Any day expiry	15.73300	15.73300	15.78390	15.78390		19.81	0.00	0.00	0	251.00	
\$ / R			On 19/12/2016	Foreign Exchange Future	15.74860	15.74860	15.79960	15.79960		19.79	0.00	365,210,034.00	23,190	100,917.00	
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	10.40220	0.01040	10.55180	0.01055	10.402	18.89	0.01	0.00	0	250.00	
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	68.77580	0.06878	70.25100	0.07025	68.776	17.74	0.07	0.00	0	725.00	
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	83.22870	0.08323	86.01910	0.08602	83.229	17.82	0.09	0.00	0	6,600.00	
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	102.61860	0.10262	107.25300	0.10725	102.619	17.92	0.10	0.00	0	150.00	
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	133.43550	0.13344	141.06560	0.14107	133.435	18.05	0.13	0.00	0	3,200.00	
\$ / R	14.00	Put	On 19/12/2016	Foreign Exchange Future	191.12600	0.19113	203.69610	0.20370	191.126	18.24	0.17	0.00	0	31,590.00	
\$ / R	14.20	Put	On 19/12/2016	Foreign Exchange Future	237.63710	0.23764	250.90410	0.25090	237.637	18.35	0.20	0.00	0	2,125.00	
\$ / R	14.50	Put	On 19/12/2016	Foreign Exchange Future	321.06600	0.32107	334.90160	0.33490	321.066	18.51	0.24	0.00	0	23,489.00	
\$ / R	14.63	Put	On 19/12/2016	Foreign Exchange Future	362.53920	0.36254	376.42230	0.37642	362.539	18.58	0.27	0.00	0	5,700.00	
\$ / R	14.70	Put	On 19/12/2016	Foreign Exchange Future	386.25070	0.38625	400.09360	0.40009	386.251	18.62	0.28	0.00	0	3,200.00	
\$ / R	14.80	Put	On 19/12/2016	Foreign Exchange Future	424.01870	0.42402	436.68350	0.43668	424.019	18.73	0.30	0.00	0	56,000.00	
\$ / R	14.91	Put	On 19/12/2016	Foreign Exchange Future	467.99640	0.46800	480.48570	0.48049	467.996	18.85	0.32	0.00	0	100.00	
\$ / R	14.98	Put	On 19/12/2016	Foreign Exchange Future	497.30770	0.49731	509.63420	0.50963	497.308	18.93	0.33	0.00	0	1,700.00	
\$ / R	15.00	Put	On 19/12/2016	Foreign Exchange Future	505.86760	0.50587	518.14200	0.51814	505.868	18.95	0.33	0.00	0	28,368.00	
\$ / R	15.20	Put	On 19/12/2016	Foreign Exchange Future	596.04560	0.59605	607.63970	0.60764	596.046	19.18	0.37	0.00	0	6,985.00	
\$ / R	15.21	Put	On 19/12/2016	Foreign Exchange Future	600.77140	0.60077	612.31970	0.61232	600.771	19.19	0.37	0.00	0	3,500.00	
\$ / R	15.40	Put	On 19/12/2016	Foreign Exchange Future	694.37360	0.69437	705.00440	0.70500	694.374	19.40	0.41	0.00	0	31,590.00	
\$ / R	15.40	Call	On 19/12/2016	Foreign Exchange Future	1,042.97360	1.04297	1,104.60440	1.10460	1,042.974	19.40	0.59	0.00	0	26,053.00	
\$ / R	15.50	Call	On 19/12/2016	Foreign Exchange Future	995.11400	0.99511	1,056.16770	1.05617	995.114	19.51	0.57	0.00	0	750.00	
\$ / R	15.50	Put	On 19/12/2016	Foreign Exchange Future	746.51400	0.74651	756.56770	0.75657	746.514	19.51	0.43	0.00	0	69,895.00	
\$ / R	15.57	Put	On 19/12/2016	Foreign Exchange Future	784.17160	0.78417	793.78050	0.79378	784.172	19.59	0.44	0.00	0	1,400.00	
\$ / R	15.68	Put	On 19/12/2016	Foreign Exchange Future	845.22300	0.84522	854.08360	0.85408	845.223	19.71	0.46	0.00	0	63,513.00	
\$ / R	15.80	Put	On 19/12/2016	Foreign Exchange Future	914.67890	0.91468	922.35040	0.92235	914.679	19.85	0.48	0.00	0	10,000.00	
\$ / R	15.85	Call	On 19/12/2016	Foreign Exchange Future	843.16180	0.84316	901.38040	0.90138	843.162	19.92	0.51	0.00	0	2,000.00	
\$ / R	15.86	Put	On 19/12/2016	Foreign Exchange Future	950.59190	0.95059	957.71750	0.95772	950.592	19.93	0.49	0.00	0	22,600.00	
\$ / R	16.00	Put	On 19/12/2016	Foreign Exchange Future	1,036.84190	1.03684	1,042.63950	1.04264	1,036.842	20.10	0.52	0.00	0	32,800.00	
\$ / R	16.20	Put	On 19/12/2016	Foreign Exchange Future	1,165.78460	1.16578	1,169.54940	1.16955	1,165.785	20.35	0.55	0.00	0	500.00	
\$ / R	16.47	Put	On 19/12/2016	Foreign Exchange Future	1,351.45430	1.35145	1,351.57240	1.35157	1,351.454	20.73	0.59	0.00	0	1,365.00	
\$ / R	16.53	Put	On 19/12/2016	Foreign Exchange Future	1,394.15800	1.39416	1,393.56970	1.39357	1,394.158	20.81	0.60	0.00	0	725.00	
\$ / R	16.55	Call	On 19/12/2016	Foreign Exchange Future	607.10090	0.60710	657.27770	0.65728	607.101	20.84	0.40	0.00	0	500.00	
\$ / R	16.69	Put	On 19/12/2016	Foreign Exchange Future	1,510.43340	1.51043	1,507.94850	1.50795	1,510.433	21.03	0.62	0.00	0	6,600.00	
\$ / R	16.77	Call	On 19/12/2016	Foreign Exchange Future	548.42800	0.54843	595.98560	0.59599	548.428	21.14	0.37	0.00	0	16,000.00	
\$ / R	16.91	Call	On 19/12/2016	Foreign Exchange Future	514.27130	0.51427	560.15490	0.56015	514.271	21.34	0.35	0.00	0	20,000.00	
\$ / R	16.95	Call	On 19/12/2016	Foreign Exchange Future	504.93860	0.50494	550.34420	0.55034	504.939	21.39	0.34	0.00	0	100.00	

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	16.96	Call	502.63530	0.50264	547.92470	0.54792	502.635	21.41	0.34	0.00	0	5,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	391.42900	0.39143	430.99230	0.43099	391.429	22.09	0.28	0.00	0	63,513.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	363.79820	0.36380	401.66710	0.40167	363.798	22.29	0.26	0.00	0	15,100.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	358.86140	0.35886	396.41800	0.39642	358.861	22.33	0.26	0.00	0	3,500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	311.99860	0.31200	346.40470	0.34640	311.999	22.72	0.23	0.00	0	1,500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	303.74600	0.30375	337.56200	0.33756	303.746	22.80	0.22	0.00	0	1,400.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	298.37960	0.29838	331.80940	0.33181	298.380	22.85	0.22	0.00	0	23,489.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	295.73680	0.29574	328.97300	0.32897	295.737	22.87	0.22	0.00	0	4,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	255.79210	0.25579	285.96230	0.28596	255.792	23.29	0.19	0.00	0	1,700.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	218.44130	0.21844	244.17870	0.24418	218.441	24.08	0.16	0.00	0	17,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	212.16130	0.21216	237.28700	0.23729	212.161	24.25	0.16	0.00	0	10,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	210.80360	0.21080	235.79700	0.23580	210.804	24.29	0.16	0.00	0	2,310.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	201.04030	0.20104	225.06380	0.22506	201.040	24.58	0.15	0.00	0	26,053.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	194.92710	0.19493	218.32610	0.21833	194.927	24.78	0.15	0.00	0	10,303.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	170.81670	0.17082	191.66650	0.19167	170.817	25.66	0.13	0.00	0	1,365.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	168.44680	0.16845	189.03660	0.18904	168.447	25.76	0.13	0.00	0	150.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	165.67470	0.16567	185.95870	0.18596	165.675	25.88	0.12	0.00	0	250.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	159.50330	0.15950	179.09640	0.17910	159.503	26.15	0.12	0.00	0	725.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	154.12450	0.15412	173.10700	0.17311	154.125	26.40	0.12	0.00	0	600.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	148.46840	0.14847	169.13920	0.16914	148.468	26.44	0.11	0.00	0	6,600.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	137.66230	0.13766	157.34550	0.15735	137.662	26.44	0.10	0.00	0	10,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	133.25500	0.13325	152.52440	0.15252	133.255	26.44	0.10	0.00	0	368.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	99.02750	0.09903	114.83720	0.11484	99.028	26.44	0.08	0.00	0	32,200.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	93.65840	0.09366	108.87950	0.10888	93.658	26.44	0.08	0.00	0	500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	81.85290	0.08185	95.72730	0.09573	81.853	26.44	0.07	0.00	0	5,700.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	79.12570	0.07913	92.67780	0.09268	79.126	26.44	0.07	0.00	0	69,895.00		
\$ / R	On 13/03/2017	Foreign Exchange Future			16.01670	16.01670	16.06640	16.06640		20.00	0.00	0.00	0	14,670.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	672.78020	0.67278	683.38910	0.68339	672.780	19.05	0.35	0.00	0	90.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	735.71140	0.73571	745.20510	0.74521	735.711	19.21	0.37	0.00	0	7,160.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	913.88710	0.91389	921.74240	0.92174	913.887	19.63	0.42	0.00	0	6,370.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	936.09680	0.93610	943.73140	0.94373	936.097	19.68	0.43	0.00	0	3,200.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,571.59220	1.57159	1,571.78550	1.57179	1,571.592	20.86	0.56	0.00	0	1,800.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	466.97970	0.46698	502.63060	0.50263	466.980	22.83	0.27	0.00	0	90.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	465.40310	0.46540	500.98570	0.50099	465.403	22.84	0.27	0.00	0	7,160.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	386.65720	0.38666	418.23950	0.41824	386.657	23.46	0.23	0.00	0	6,370.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	346.10680	0.34611	374.22980	0.37423	346.107	23.98	0.21	0.00	0	3,200.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	194.57160	0.19457	215.14990	0.21515	194.572	26.30	0.12	0.00	0	1,800.00		
\$ / R	On 19/06/2017	Foreign Exchange Future			16.33360	16.33360	16.38410	16.38410		20.24	0.00	0.00	0	155,289.00		
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	587.22070	0.58722	599.18910	0.59919	587.221	18.78	0.28	0.00	0	1,297.00		
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	996.34380	0.99634	1,006.18400	1.00618	996.344	19.55	0.39	0.00	0	3,155.00		
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	788.92050	0.78892	832.52550	0.83253	788.921	22.23	0.36	0.00	0	1,297.00		
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	532.12900	0.53213	563.18410	0.56318	532.129	23.95	0.25	0.00	0	3,155.00		
\$ / R	On 18/09/2017	Foreign Exchange Future			16.38160	16.38160	16.43020	16.43020		20.84	0.00	0.00	0	1,670.00		
\$ / R	On 18/12/2017	Foreign Exchange Future			16.42410	16.42410	16.47360	16.47360		21.19	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			16.46650		16.46650		16.51690	16.51690		21.35	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.50890		16.50890		16.56030	16.56030		21.43	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.46480		15.46480		15.51370	15.51370		19.32	0.00	386,620.00	25	695.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.74860		15.74860		15.79960	15.79960		19.79	0.00	204,731.80	13	70.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.01670		16.01670		16.06640	16.06640		20.00	0.00	0.00	0	51.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			16.33360		16.33360		16.38000	16.38000		20.24	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			22.06650		22.06650		21.97710	21.97710		23.94	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	606.26350		0.60626		634.01720	0.63402	606.263	23.81	0.34	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	143.43540		0.14344		134.75980	0.13476	143.435	26.09	0.11	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.11540		22.11540		22.02590	22.02590		23.30	0.00	6,236,542.80	282	62,580.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	880.60180		0.88060		840.50320	0.84050	880.602	23.53	0.47	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	232.28180		0.23228		219.84770	0.21985	232.282	25.36	0.16	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.53900		22.53900		22.45100	22.45100		21.27	0.00	0.00	0	100.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	49.60520		0.04961		50.10000	0.05010	49.605	22.02	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	95.24920		0.09525		102.33070	0.10233	95.249	19.71	0.07	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	803.18170		0.80318		841.08730	0.84109	803.182	20.69	0.34	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,640.63410		1.64063		1,696.73710	1.69674	1,640.634	21.55	0.52	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	730.79640		0.73080		711.54430	0.71154	730.796	22.51	0.33	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	325.31320		0.32531		317.51890	0.31752	325.313	24.09	0.17	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.94470		22.94470		22.85590	22.85590		20.20	0.00	0.00	0	51.00
£ / R	On 25/04/2017	Any day expiry			23.15760		23.15760		23.07010	23.07010		19.89	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.42630		23.42630		23.34010	23.34010			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			23.60770		23.60770		23.52920	23.52920		18.55	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14876		0.14876		0.14701	0.14701		18.74	0.00	0.00	0	1,409.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15203		0.15203		0.15028	0.15028		18.34	0.00	0.00	0	9,205.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15522		0.15522		0.15345	0.15345		18.57	0.00	0.00	0	104.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15902		0.15902		0.15721	0.15721		18.80	0.00	0.00	0	0.00
€ / R	On 30/06/2016	Any day expiry			17.13640		17.13640		17.15390	17.15390		24.16	0.00	0.00	0	99.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.46450		17.46450		17.48420	17.48420		20.50	0.00	174,645.00	10	59,165.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	960.00990		0.96001		984.34540	0.98435	960.010	20.17	0.62	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.84580		17.84580		17.86790	17.86790		20.44	0.00	820,906.80	46	15,167.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	568.69450		0.56869		574.64240	0.57464	568.694	19.66	0.32	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	211.64520		0.21165		222.54620	0.22255	211.645	24.78	0.14	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.21190		18.21190		18.23360	18.23360		20.51	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			18.64900		18.64900		18.67220	18.67220		20.65	0.00	0.00	0	90,726.00
€ / R	On 18/09/2017	Foreign Exchange Future			18.74380		18.74380		18.76410	18.76410		20.87	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.39237		101.39237		101.77208	101.77208			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			98.60762		98.60762		98.99100	98.99100			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			97.47518		97.47518		97.86048	97.86048			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 21/09/2026	Interest Rate Swap	99.58209		99.58209		99.96496	99.96496			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap	100.08097		100.08097		100.09251	100.09251			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.07236		100.07236		100.09592	100.09592			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.77405		99.77405		99.80582	99.80582			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.92214		99.92214		99.96797	99.96797			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.31521		100.31521		100.37484	100.37484			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.72314		99.72314		99.79544	99.79544			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.52049		99.52049		99.60689	99.60689			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.73601		99.73601		99.84311	99.84311			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	99.81130		99.81130		100.02825	100.02825			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	99.26672		99.26672		99.49629	99.49629			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	98.69046		98.69046		98.93493	98.93493			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	99.08582		99.08582		99.35007	99.35007			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future	487.25000		487.25000		485.78100	485.78100			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future	496.62900		496.62900		495.14200	495.14200			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	560.97600		560.97600		558.39100	558.39100			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future	571.77400		571.77400		569.15100	569.15100			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	509.71100		509.71100		507.23200	507.23200			0.00	0.00	0	723.00
ALBI	On 03/11/2016	Index Future	519.52200		519.52200		517.00500	517.00500			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	529.97000		529.97000		527.40800	527.40800			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.39290		11.39290		11.46430	11.46430		14.71	0.00	0.00	0	7,410.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.56600		11.56600		11.64040	11.64040		15.00	0.00	0.00	0	1,301.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.73220		11.73220		11.80650	11.80650		15.65	0.00	0.00	0	4,735.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.92980		11.92980		12.00590	12.00590		16.08	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.93390		11.93390		12.00980	12.00980		16.72	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.02390		12.02390		12.02300	12.02300		15.31	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	12.24660		12.24660		12.24760	12.24760		15.66	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	12.45780		12.45780		12.45830	12.45830		16.13	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	16.16320		16.16320		16.20130	16.20130		19.85	0.00	0.00	0	6,353.00
CHF / R	On 19/12/2016	Foreign Exchange Future	16.54690		16.54690		16.58780	16.58780		20.44	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	16.91440		16.91440		16.95820	16.95820		21.09	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.33340		2.33340		2.34460	2.34460		18.30	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.36440		2.36440		2.37630	2.37630		18.56	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.39160		2.39160		2.40340	2.40340		19.18	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		2.35500	2.35500		2.35880	2.35880		19.17	0.00	0.00	0	55.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.40780	2.40780		2.41230	2.41230		19.52	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		10.61641	78.65320		10.68855	78.19838			0.00	3,539,394.00	45	8,882.00
ES33	On 03/11/2016	Bond Future		10.69953	76.35830		10.77383	75.89625			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.77875	77.89462		10.85547	77.42385			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		10.77119	82.79338		10.83824	82.31434			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future		10.85317	80.10744		10.92225	79.62076			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		508.33700	508.33700		505.96300	505.96300			0.00	472,753,410.00	93	449.00
GOVI	On 03/11/2016	GOVI		518.12200	518.12200		515.71200	515.71200			0.00	0.00	0	127.00
GOVI	On 02/02/2017	GOVI		528.54100	528.54100		526.08800	526.08800			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.99460	1.99460		2.00040	2.00040		19.08	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.03180	2.03180		2.03770	2.03770		19.51	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.06640	2.06640		2.07180	2.07180		19.46	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.75897	127.75897		127.74786	127.74786			0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future		130.19954	130.19954		130.19062	130.19062			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		108.68043	108.68043		108.59372	108.59372			0.00	0.00	0	4,159.00
I2033	On 03/11/2016	Bond Future		109.73738	109.73738		109.65095	109.65095			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
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	135.10906		135.10906		134.63008	134.63008			0.00	0.00	0	22,166.00
I2038	On 03/11/2016	Bond Future	137.68995		137.68995		137.20431	137.20431			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	135.66235		135.66235		135.35858	135.35858			0.00	0.00	0	16,620.00
I2046	On 03/11/2016	Bond Future	136.74810		136.74810		136.44122	136.44122			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	144.22767		144.22767		144.21461	144.21461			0.00	0.00	0	21,135.00
I2050	On 03/11/2016	Bond Future	146.98308		146.98308		146.97237	146.97237			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	248.46400		248.46400		248.15200	248.15200			0.00	0.00	0	1,081.00
IGOV	On 03/11/2016	Index Future	253.26200		253.26200		252.94900	252.94900			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future	258.36900		258.36900		258.05300	258.05300			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	672.83000		672.83000		672.23600	672.23600			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future	685.67100		685.67100		685.06600	685.06600			0.00	0.00	0	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	7.52000		92.48000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.55000		92.45000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.65000		92.35000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.78000		92.22000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.94000		92.06000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	9.02000		90.98000		8.05000	91.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.10000		91.90000		8.13000	91.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	8.15000		91.85000		8.19000	91.81000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15010		0.15010		0.15020	0.15020			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15030		0.15030		0.14990	0.14990			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.15070		0.15070		0.15110	0.15110			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.04850		0.04850		0.04850	0.04850			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.04780		0.04780		0.04720	0.04720			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.04670		0.04670		0.04660	0.04660			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.86410		10.86410		10.86570	10.86570		15.83	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	11.01700		11.01700		11.02160	11.02160		16.16	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	11.16450		11.16450		11.16900	11.16900		16.97	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			1.39470		1.39470		1.39640	1.39640			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.41010		1.41010		1.41220	1.41220			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.42230		1.42230		1.42380	1.42380			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12930		1.12930		1.12700	1.12700			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13320		1.13320		1.13090	1.13090			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13710		1.13710		1.13490	1.13490			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.07950		110.82293		9.15148	110.31731		10.20	0.00	54,081,589.84	488	99,567.00
R186	On 04/08/2016	Bond Future	8.85	Call	938.67000		0.93867		801.90000	0.80190	938.670	10.07	0.35	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,068.03000		1.06803		916.12000	0.91612	1,068.030	10.09	0.38	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	1,099.28000		1.09928		1,335.35000	1.33535	1,099.280	10.20	0.38	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	2,511.28000		2.51128		2,224.78000	2.22478	2,511.280	10.22	0.65	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	2,740.59000		2.74059		2,437.46000	2.43746	2,740.590	10.24	0.68	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	752.15000		0.75215		938.46000	0.93846	752.150	10.27	0.29	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	429.50000		0.42950		557.22000	0.55722	429.500	10.35	0.19	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	116.19000		0.11619		164.68000	0.16468	116.190	10.53	0.06	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.12806		112.93323		9.20260	112.42004		9.91	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,999.16000		2.99916		2,748.85000	2.74885	2,999.160	9.89	0.54	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,776.11000		3.77611		3,485.54000	3.48554	3,776.110	9.97	0.62	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	1,324.25000		1.32425		1,497.87000	1.49787	1,324.250	10.07	0.29	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	1,228.80000		1.22880		1,393.63000	1.39363	1,228.800	10.09	0.27	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			299.02902		299.02902		298.81482	298.81482			0.00	6,877,667.46	23	1,822.00
R197	On 03/11/2016	Bond Future			304.74123		304.74123		304.52845	304.52845			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			249.77455		249.77455		249.24245	249.24245		8.51	0.00	0.00	0	37,553.00
R202	On 03/11/2016	Bond Future			254.54579		254.54579		254.00817	254.00817			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			8.82965		98.13819		8.91229	97.74780		7.54	0.00	33,366,984.60	340	11,629.00
R2023	On 03/11/2016	Bond Future			8.88252		96.07569		8.96897	95.67962		7.57	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			8.92506		98.00835		9.01597	97.60510		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
R203	On 04/08/2016	Bond Future			7.73121		103.84176		7.80990	103.76003		1.26	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future			7.71460		101.64724		7.81474	101.56585		1.02	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		7.55529	103.69215		7.69729	103.60996		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		9.47219	89.13731		9.54916	88.60623			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future		9.52219	90.83502		9.60144	90.29546			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		9.59666	92.16284		9.66845	91.63564		13.60	0.00	0.00	0	11,433.00
R2032	On 03/11/2016	Bond Future		9.65023	89.75895		9.72409	89.22336		13.93	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.69650	91.56494		9.77264	91.01931		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		9.68515	97.00451		9.75687	96.42760			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future		9.73911	94.34981		9.81284	93.76355			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		9.75201	89.21508		9.82379	88.64216		15.68	0.00	0.00	0	40,983.00
R2037	On 03/11/2016	Bond Future		9.80254	90.91426		9.87623	90.33208		15.38	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.84690	88.48637		9.92272	87.89329		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		8.15262	100.75491		8.22735	100.59750		2.84	0.00	9,571,716.45	95	31,697.00
R204	On 03/11/2016	Bond Future		8.19498	102.67352		8.27828	102.51495		2.52	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.20170	100.69649		8.29656	100.53558		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		9.81720	92.79261		9.88897	92.18229		16.30	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future		9.86818	94.55996		9.94185	93.93973		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		9.84138	89.93465		9.90804	89.36471		16.94	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future		9.89110	91.64750		9.95948	91.06837		16.64	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.93503	89.10928		10.00533	88.51924		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		9.83374	93.37995		9.90538	92.75543		16.68	0.00	373,519.80	4	59,057.00
R2048	On 03/11/2016	Bond Future		9.88514	90.71956		9.95868	90.08476		17.18	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		9.93168	92.54460		10.00731	91.89780		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
R207	On 04/08/2016	Bond Future		8.44111	97.01948		8.51485	96.80866		4.27	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			8.52034		97.21236		8.60707	96.99585		3.73	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,700.47000		1.70047	1,570.47000	1.57047	1,700.470		3.76	0.64	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			8.59308		95.48862	8.67120	95.20778			5.66	0.00	33,421,017.00	350	48,487.00
R208	On 03/11/2016	Bond Future			8.64526		93.90419	8.72805	93.61975			5.48	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.68147		95.79340	8.76985	95.50399			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			9.62790		72.68931	9.69949	72.21091			15.61	0.00	0.00	0	55,073.00
R209	On 04/08/2016	Bond Future	9.40	Call	979.20000		0.97920	845.82000	0.84582	979.200		15.45	0.36	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,543.71000		1.54371	1,352.19000	1.35219	1,543.710		15.54	0.49	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	1,403.78000		1.40378	1,659.87000	1.65987	1,403.780		15.59	0.44	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	315.56000		0.31556	412.29000	0.41229	315.560		15.96	0.14	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,212.23000		6.21223	5,781.03000	5.78103	6,212.230		16.15	0.94	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.67495		70.92283	9.74836	70.43667			16.07	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	1,325.64000		1.32564	1,486.36000	1.48636	1,325.640		16.39	0.28	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.71543		72.34985	9.79084	71.85443			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			189.18262		189.18262	189.16651	189.16651				0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.51419		190.51419	190.50101	190.50101				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			140.02213		140.02213	140.01351	140.01351				0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.69707		142.69707	142.69086	142.69086				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			146.01097		146.01097	145.92214	145.92214				0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.80037		148.80037	148.71254	148.71254				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		9.50862	83.53595		9.58541	83.02463		13.39	0.00	2,506,078.50	30	44,423.00
R213	On 03/11/2016	Bond Future		9.55981	81.57587		9.63878	81.05630		13.72	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future		9.60510	83.21689		9.68652	82.68752		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		9.75229	72.74219		9.81878	72.28397		16.27	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	29.68000	0.02968	25.13000	0.02513	29.680	15.78	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	565.34000	0.56534	489.83000	0.48983	565.340	16.05	0.23	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,101.73000	4.10173	3,763.86000	3.76386	4,101.730	16.63	0.81	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,507.74000	9.50774	9,058.41000	9.05841	9,507.740	16.93	0.99	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future		9.80103	70.83020		9.86919	70.36454		16.78	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.84482	72.25508		9.91484	71.78061		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		27,305.06000	27,305.06000		27,321.26000	27,321.26000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future		27,819.70000	27,819.70000		27,840.30000	27,840.30000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.44210	11.44210		11.44010	11.44010		16.16	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		11.63810	11.63810		11.63610	11.63610		16.40	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.16930	5.16930		5.18840	5.18840		14.36	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		5.15710	5.15710		5.17740	5.17740		14.61	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.33180	1.33180		1.34480	1.34480			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.26880	1.26880		1.30660	1.30660			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.23030	1.23030		1.26020	1.26020			0.00	0.00	0	0.00
Total for Derivatives :												1,877,413,611.65	82,716	3,294,335.00
Grand Total:												1,877,413,611.65	82,716	3,294,335.00