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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/06/2016

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 22/06/2016	Any day expiry	14.65570	14.65570	14.75010	14.75010			25.10	0.00	11,730,280.00	800	0.00	
\$ / R	On 24/06/2016	Any day expiry	14.66770	14.66770	14.75010	14.75010			26.95	0.00	0.00	0	0.00	
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	518.62900	0.51863	451.12690	0.45113	518.629	34.31	0.91	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	0.09240	0.00009	0.32050	0.00032	0.092	52.41	0.00	0.00	0	7,900.00
\$ / R	On 27/06/2016	Any day expiry	14.67380	14.67380	14.62100	14.62100			24.91	0.00	0.00	0	0.00	
\$ / R	On 27/06/2016	Any day expiry	14.62	Put	145.92200	0.14592	0.00000	0.00000	145.922	25.07	0.44	3,248,786.20	500	500.00
\$ / R	On 28/06/2016	Any day expiry	14.67680	14.67680	14.76220	14.76220			25.75	0.00	0.00	0	396.00	
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.03430	0.00003	0.01820	0.00002	0.034	47.56	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	4.50060	0.00450	2.89470	0.00289	4.501	32.07	0.02	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	148.49340	0.14849	110.10150	0.11010	148.493	25.80	0.41	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	14.78	Put	250.19990	0.25020	198.12610	0.19813	250.200	25.79	0.58	0.00	0	3,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	0.91830	0.00092	0.88870	0.00089	0.918	36.62	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	0.25540	0.00026	0.23450	0.00023	0.255	38.28	0.00	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry	14.67980	14.67980	14.76530	14.76530			26.24	0.00	4,980,418.50	339	339.00	
\$ / R	On 30/06/2016	Any day expiry	14.68280	14.68280	14.76830	14.76830			25.64	0.00	0.00	0	711.00	
\$ / R	On 01/07/2016	Any day expiry	14.68580	14.68580	14.77120	14.77120			25.18	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
\$ / R	On 01/07/2016	Any day expiry	15.68	Put	1,015.20400	1.01520	930.43750	0.93044	1,015.204	28.31	0.93	0.00	0	18,400.00
\$ / R	On 01/07/2016	Any day expiry	15.85	Call	14.60740	0.01461	15.69750	0.01570	14.607	29.47	0.05	0.00	0	18,400.00
\$ / R	On 05/07/2016	Any day expiry			14.69760	14.69760	14.78300	14.78300		23.10	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.50	Put	162.63000	0.16263	125.15660	0.12516	162.630	22.66	0.37	0.00	0	22,600.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	206.52360	0.20652	162.98220	0.16298	206.524	22.88	0.43	0.00	0	1,000.00
\$ / R	On 05/07/2016	Any day expiry	14.80	Put	312.97560	0.31298	258.20820	0.25821	312.976	23.29	0.55	0.00	0	3,000.00
\$ / R	On 12/07/2016	Any day expiry			14.71810	14.71810	14.80370	14.80370		21.72	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.00	Put	471.73970	0.47174	411.08780	0.41109	471.740	22.39	0.63	0.00	0	4,000.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	892.20200	0.89220	816.29320	0.81629	892.202	23.43	0.83	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			14.72690	14.72690	14.81250	14.81250		21.64	0.00	0.00	0	370.00
\$ / R	On 25/07/2016	Any day expiry			14.75620	14.75620	14.84200	14.84200		20.75	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	15.15	Put	616.49150	0.61649	556.13900	0.55614	616.492	21.65	0.65	0.00	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry			14.75920	14.75920	14.84490	14.84490		20.77	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,868.78120	1.86878	1,786.74700	1.78675	1,868.781	24.31	0.94	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	3.25760	0.00326	3.51830	0.00352	3.258	27.94	0.01	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.76220	14.76220	14.84790	14.84790		20.79	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.89120	0.00089	0.75070	0.00075	0.891	26.09	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	24.61910	0.02462	20.31710	0.02032	24.619	19.24	0.06	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	12.19120	0.01219	14.08150	0.01408	12.191	24.78	0.03	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	6.94380	0.00694	8.17450	0.00817	6.944	25.08	0.02	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			14.76510	14.76510	14.85090	14.85090		20.80	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			14.76810	14.76810	14.85390	14.85390		20.81	0.00	0.00	0	1,841.00
\$ / R	On 05/08/2016	Any day expiry			14.78880	14.78880	14.87470	14.87470		20.74	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	549.70310	0.54970	496.10800	0.49611	549.703	21.14	0.56	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			14.80650	14.80650	14.89260	14.89260		20.55	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	10.90240	0.01090	9.86170	0.00986	10.902	21.41	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	214.30640	0.21431	233.85780	0.23386	214.306	21.93	0.29	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.81830	14.81830	14.90450	14.90450		20.41	0.00	0.00	0	143.00
\$ / R	On 16/08/2016	Any day expiry			14.82130	14.82130	14.90750	14.90750		20.43	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	175.02610	0.17503	190.04490	0.19004	175.026	22.31	0.24	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			14.82420	14.82420	14.91040	14.91040		20.45	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,189.82490	1.18982	1,118.32030	1.11832	1,189.825	22.37	0.76	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	33.89330	0.03389	36.16090	0.03616	33.893	24.99	0.06	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			14.82720	14.82720	14.91340	14.91340		20.53	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	150.00660	0.15001	162.32420	0.16232	150.007	22.68	0.21	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			14.84200	14.84200	14.92830	14.92830		20.43	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			14.85080	14.85080	14.93720	14.93720		20.47	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	4.28990	0.00429	3.84550	0.00385	4.290	23.33	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	68.00730	0.06801	58.12670	0.05813	68.007	19.25	0.11	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	36.25810	0.03626	38.01640	0.03802	36.258	25.31	0.06	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	29.00710	0.02901	30.60770	0.03061	29.007	25.62	0.05	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.85960	14.85960	14.94600	14.94600		20.31	0.00	0.00	0	3,367.00
\$ / R	On 06/09/2016	Any day expiry			14.88310	14.88310	14.96970	14.96970		20.31	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.88900	14.88900	14.97560	14.97560		20.34	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			14.89190	14.89190		14.97860	14.97860		20.35	0.00	0.00	0	0.00
\$ / R	15.00	Call	On 09/09/2016	Any day expiry	516.66220	0.51666	549.75980	0.54976	516.662	20.52	0.49	0.00	0	133.00			
\$ / R	16.50	Call	On 09/09/2016	Any day expiry	153.67940	0.15368	161.39230	0.16139	153.679	23.14	0.18	0.00	0	121.00			
\$ / R			On 13/09/2016	Any day expiry	14.90360	14.90360	14.99040	14.99040		20.27	0.00	0.00	0	0.00			
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	601.28760	0.60129	549.45530	0.54946	601.288	20.36	0.49	0.00	0	1,000.00			
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	33.62670	0.03363	32.26730	0.03227	33.627	27.05	0.04	0.00	0	1,000.00			
\$ / R			On 15/09/2016	Any day expiry	14.90950	14.90950	14.99630	14.99630		20.29	0.00	0.00	0	259.00			
\$ / R			On 19/09/2016	Foreign Exchange Future	14.92120	14.92120	15.00810	15.00810		20.21	0.00	445,830,534.80	29,879	684,117.00			
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	63.82560	0.06383	57.45170	0.05745	63.826	19.04	0.09	0.00	0	405.00			
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	131.45540	0.13146	116.24690	0.11625	131.455	18.96	0.17	0.00	0	2,240.00			
\$ / R	14.00	Call	On 19/09/2016	Foreign Exchange Future	1,124.71490	1.12471	1,189.34120	1.18934	1,124.715	19.13	0.76	0.00	0	1,000.00			
\$ / R	14.20	Put	On 19/09/2016	Foreign Exchange Future	265.41030	0.26541	236.80510	0.23681	265.410	19.28	0.29	0.00	0	2,000.00			
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	384.08860	0.38409	345.68270	0.34568	384.089	19.68	0.37	0.00	0	47,500.00			
\$ / R	14.60	Call	On 19/09/2016	Foreign Exchange Future	750.71580	0.75072	796.23620	0.79624	750.716	19.81	0.61	0.00	0	1,000.00			
\$ / R	14.60	Put	On 19/09/2016	Foreign Exchange Future	429.51580	0.42952	388.13620	0.38814	429.516	19.81	0.39	0.00	0	65.00			
\$ / R	14.70	Put	On 19/09/2016	Foreign Exchange Future	477.84030	0.47784	433.49990	0.43350	477.840	19.95	0.42	10,608,911.71	1,680	2,240.00			
\$ / R	15.00	Call	On 19/09/2016	Foreign Exchange Future	561.87900	0.56188	594.81920	0.59482	561.879	20.38	0.50	0.00	0	1,300.00			
\$ / R	15.00	Put	On 19/09/2016	Foreign Exchange Future	640.67900	0.64068	586.71920	0.58672	640.679	20.38	0.50	0.00	0	65.00			
\$ / R	15.30	Call	On 19/09/2016	Foreign Exchange Future	450.34940	0.45035	476.06670	0.47607	450.349	20.89	0.42	0.00	0	2,000.00			
\$ / R	15.60	Put	On 19/09/2016	Foreign Exchange Future	1,038.35540	1.03836	970.98840	0.97099	1,038.355	21.39	0.64	0.00	0	1,000.00			
\$ / R	15.70	Put	On 19/09/2016	Foreign Exchange Future	1,112.32010	1.11232	1,042.98090	1.04298	1,112.320	21.57	0.66	0.00	0	325.00			
\$ / R	16.00	Call	On 19/09/2016	Foreign Exchange Future	266.44300	0.26644	279.12870	0.27913	266.443	22.11	0.28	0.00	0	201.00			
\$ / R	16.51	Call	On 19/09/2016	Foreign Exchange Future	181.74320	0.18174	189.09580	0.18910	181.743	22.99	0.20	0.00	0	15,000.00			
\$ / R	16.64	Call	On 19/09/2016	Foreign Exchange Future	164.50140	0.16450	170.75410	0.17075	164.501	23.20	0.19	0.00	0	635.00			
\$ / R	16.66	Call	On 19/09/2016	Foreign Exchange Future	162.00270	0.16200	168.09690	0.16810	162.003	23.23	0.18	0.00	0	5,000.00			
\$ / R	16.70	Call	On 19/09/2016	Foreign Exchange Future	157.11780	0.15712	162.90550	0.16291	157.118	23.29	0.18	0.00	0	1,600.00			
\$ / R	17.00	Call	On 19/09/2016	Foreign Exchange Future	125.02610	0.12503	128.84560	0.12885	125.026	23.75	0.15	0.00	0	1,000.00			
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	85.94780	0.08595	87.56460	0.08756	85.948	24.53	0.10	0.00	0	405.00			
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	74.18810	0.07419	75.20690	0.07521	74.188	24.84	0.09	0.00	0	10,000.00			
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	25.67030	0.02567	25.43890	0.02544	25.670	28.59	0.03	0.00	0	17,500.00			
\$ / R			On 28/09/2016	Any day expiry	14.94780	14.94780	15.03510	15.03510		20.31	0.00	0.00	0	900.00			
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	7.37070	0.00737	6.50860	0.00651	7.371	20.91	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	106.89700	0.10690	96.06390	0.09606	106.897	18.88	0.14	0.00	0	150.00			
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	65.75020	0.06575	64.65240	0.06465	65.750	25.81	0.08	0.00	0	250.00			
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	60.78370	0.06078	59.41690	0.05942	60.784	26.19	0.07	0.00	0	150.00			
\$ / R			On 14/10/2016	Any day expiry	14.99550	14.99550	15.08330	15.08330		20.39	0.00	0.00	0	830.00			
\$ / R			On 26/10/2016	Any day expiry	15.03130	15.03130	15.11950	15.11950		20.43	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	9.61090	0.00961	8.85750	0.00886	9.611	19.53	0.02	0.00	0	250.00			
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	140.85380	0.14085	127.28940	0.12729	140.854	18.94	0.15	0.00	0	150.00			
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	89.18980	0.08919	88.26350	0.08826	89.190	26.43	0.09	0.00	0	250.00			
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	86.54700	0.08655	85.48600	0.08549	86.547	26.61	0.09	0.00	0	150.00			
\$ / R			On 07/11/2016	Any day expiry	15.06710	15.06710	15.15570	15.15570		20.40	0.00	0.00	0	0.00			
\$ / R	14.95	Put	On 07/11/2016	Any day expiry	688.65950	0.68866	639.28290	0.63928	688.659	20.27	0.45	0.00	0	8,695.00			
\$ / R	16.36	Call	On 07/11/2016	Any day expiry	364.72600	0.36473	378.45040	0.37845	364.726	22.37	0.30	0.00	0	8,695.00			

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\$ / R		On 17/11/2016	Any day expiry		15.09700	15.09700	15.18590	15.18590		20.47	0.00	0.00	0	0.00
\$ / R	13.26	Put	Any day expiry	117.50760	0.11751	105.16970	0.10517	117.508	18.68	0.13	0.00	0	9,615.00	
\$ / R	15.60	Put	Any day expiry	1,100.59710	1.10060	1,038.13070	1.03813	1,100.597	21.17	0.57	0.00	0	9,615.00	
\$ / R	17.09	Call	Any day expiry	268.94580	0.26895	277.38900	0.27739	268.946	23.32	0.22	0.00	0	9,615.00	
\$ / R		On 28/11/2016	Any day expiry	15.12980	15.12980	15.21910	15.21910		20.48	0.00	0.00	0	0.00	
\$ / R	11.80	Put	Any day expiry	11.84630	0.01185	11.06040	0.01106	11.846	18.33	0.02	0.00	0	250.00	
\$ / R	13.50	Put	Any day expiry	172.37650	0.17238	156.11570	0.15612	172.377	18.82	0.16	0.00	0	150.00	
\$ / R	19.40	Call	Any day expiry	114.00870	0.11401	112.93800	0.11294	114.009	27.07	0.10	0.00	0	400.00	
\$ / R		On 14/12/2016	Any day expiry	15.17750	15.17750	15.26730	15.26730		20.53	0.00	0.00	0	251.00	
\$ / R		On 19/12/2016	Foreign Exchange Future	15.19250	15.19250	15.28240	15.28240		20.50	0.00	165,886,907.50	10,919	95,071.00	
\$ / R	11.80	Put	Foreign Exchange Future	13.66350	0.01366	12.58230	0.01258	13.663	17.86	0.02	0.00	0	250.00	
\$ / R	13.22	Put	Foreign Exchange Future	137.30010	0.13730	123.41720	0.12342	137.300	18.66	0.13	0.00	0	725.00	
\$ / R	13.35	Put	Foreign Exchange Future	162.04240	0.16204	146.84840	0.14685	162.042	18.77	0.15	0.00	0	6,600.00	
\$ / R	13.50	Put	Foreign Exchange Future	193.58010	0.19358	177.56510	0.17757	193.580	18.88	0.17	0.00	0	150.00	
\$ / R	13.70	Put	Foreign Exchange Future	241.40050	0.24140	221.88490	0.22188	241.400	19.00	0.20	3,670,440.00	1,200	3,200.00	
\$ / R	14.00	Put	Foreign Exchange Future	327.23310	0.32723	301.86360	0.30186	327.233	19.18	0.25	86,257,444.18	22,600	54,190.00	
\$ / R	14.20	Put	Foreign Exchange Future	395.31970	0.39532	364.69500	0.36469	395.320	19.33	0.29	0.00	0	2,125.00	
\$ / R	14.50	Put	Foreign Exchange Future	517.81690	0.51782	479.60270	0.47960	517.817	19.68	0.34	0.00	0	23,489.00	
\$ / R	14.63	Put	Foreign Exchange Future	576.81450	0.57681	535.77670	0.53578	576.814	19.84	0.37	0.00	0	5,700.00	
\$ / R	14.70	Put	Foreign Exchange Future	610.04590	0.61005	567.48810	0.56749	610.046	19.92	0.38	13,950,864.00	2,400	3,200.00	
\$ / R	14.80	Put	Foreign Exchange Future	659.25810	0.65926	614.54870	0.61455	659.258	20.03	0.40	0.00	0	56,000.00	
\$ / R	14.91	Put	Foreign Exchange Future	715.72930	0.71573	668.67520	0.66868	715.729	20.16	0.42	0.00	0	100.00	
\$ / R	14.98	Put	Foreign Exchange Future	752.91650	0.75292	704.39060	0.70439	752.916	20.25	0.43	0.00	0	1,700.00	
\$ / R	15.00	Put	Foreign Exchange Future	763.71840	0.76372	714.77480	0.71477	763.718	20.27	0.44	0.00	0	29,368.00	
\$ / R	15.20	Put	Foreign Exchange Future	875.94590	0.87595	822.91120	0.82291	875.946	20.50	0.47	0.00	0	6,985.00	
\$ / R	15.21	Put	Foreign Exchange Future	881.80350	0.88180	828.51770	0.82852	881.804	20.52	0.47	0.00	0	3,500.00	
\$ / R	15.40	Put	Foreign Exchange Future	996.53850	0.99654	939.22910	0.93923	996.539	20.76	0.51	0.00	0	31,590.00	
\$ / R	15.40	Call	Foreign Exchange Future	789.03850	0.78904	821.62910	0.82163	789.039	20.76	0.49	0.00	0	26,053.00	
\$ / R	15.50	Call	Foreign Exchange Future	751.97460	0.75197	782.81250	0.78281	751.975	20.89	0.47	0.00	0	750.00	
\$ / R	15.50	Put	Foreign Exchange Future	1,059.47460	1.05947	1,000.41250	1.00041	1,059.475	20.89	0.53	0.00	0	69,895.00	
\$ / R	15.57	Put	Foreign Exchange Future	1,104.54000	1.10454	1,044.28730	1.04429	1,104.540	20.98	0.54	0.00	0	1,400.00	
\$ / R	15.68	Put	Foreign Exchange Future	1,177.14380	1.17714	1,114.90400	1.11490	1,177.144	21.13	0.56	0.00	0	63,513.00	
\$ / R	15.80	Put	Foreign Exchange Future	1,259.02610	1.25903	1,194.50010	1.19450	1,259.026	21.30	0.57	0.00	0	10,000.00	
\$ / R	15.85	Call	Foreign Exchange Future	636.28640	0.63629	660.90950	0.66091	636.286	21.37	0.42	0.00	0	2,000.00	
\$ / R	15.86	Put	Foreign Exchange Future	1,300.78120	1.30078	1,235.35430	1.23535	1,300.781	21.38	0.58	402,626,710.67	45,200	0.00	
\$ / R	16.00	Put	Foreign Exchange Future	1,400.24710	1.40025	1,332.80020	1.33280	1,400.247	21.58	0.60	0.00	0	32,800.00	
\$ / R	16.20	Put	Foreign Exchange Future	1,547.00820	1.54701	1,476.87750	1.47688	1,547.008	21.87	0.63	0.00	0	500.00	
\$ / R	16.47	Put	Foreign Exchange Future	1,752.76810	1.75277	1,679.71910	1.67972	1,752.768	22.24	0.67	0.00	0	1,365.00	
\$ / R	16.53	Put	Foreign Exchange Future	1,799.43760	1.79944	1,725.84370	1.72584	1,799.438	22.32	0.68	0.00	0	725.00	
\$ / R	16.55	Call	Foreign Exchange Future	457.58420	0.45758	473.65930	0.47366	457.584	22.35	0.32	0.00	0	500.00	
\$ / R	16.69	Put	Foreign Exchange Future	1,925.80930	1.92581	1,850.44330	1.85044	1,925.809	22.53	0.70	0.00	0	6,600.00	
\$ / R	16.77	Call	Foreign Exchange Future	412.48950	0.41249	426.19250	0.42619	412.489	22.64	0.29	0.00	0	16,000.00	
\$ / R	16.91	Call	Foreign Exchange Future	386.30840	0.38631	398.63170	0.39863	386.308	22.82	0.28	0.00	0	20,000.00	
\$ / R	16.95	Call	Foreign Exchange Future	379.16740	0.37917	391.11410	0.39111	379.167	22.87	0.27	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	377.40300	0.37740	389.25960	0.38926	377.403	22.88	0.27	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	294.45990	0.29446	301.98930	0.30199	294.460	23.59	0.22	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	273.98690	0.27399	280.46920	0.28047	273.987	23.80	0.21	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	270.33160	0.27033	276.62860	0.27663	270.332	23.83	0.20	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	237.79610	0.23780	240.24290	0.24024	237.796	24.31	0.18	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	232.91590	0.23292	235.05430	0.23505	232.916	24.44	0.18	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	229.74900	0.22975	231.69060	0.23169	229.749	24.52	0.18	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	228.18860	0.22819	230.03510	0.23004	228.189	24.56	0.17	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	204.64100	0.20464	205.06300	0.20506	204.641	25.24	0.16	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	178.77160	0.17877	177.68960	0.17769	178.772	26.14	0.14	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	174.14020	0.17414	172.79620	0.17280	174.140	26.32	0.13	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	173.13790	0.17314	171.73800	0.17174	173.138	26.36	0.13	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	165.92440	0.16592	164.12390	0.16412	165.924	26.67	0.13	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	161.39770	0.16140	159.34640	0.15935	161.398	26.88	0.12	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	129.51330	0.12951	132.72950	0.13273	129.513	27.08	0.10	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	125.96000	0.12596	129.06410	0.12906	125.960	27.08	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	121.81410	0.12181	124.78780	0.12479	121.814	27.08	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	112.62280	0.11262	115.30970	0.11531	112.623	27.08	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	104.66360	0.10466	107.10490	0.10710	104.664	27.08	0.09	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	100.02690	0.10003	102.32650	0.10233	100.027	27.08	0.08	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	92.36650	0.09237	94.43440	0.09443	92.366	27.08	0.08	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	89.25280	0.08925	91.22750	0.09123	89.253	27.08	0.07	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	65.30380	0.06530	66.58400	0.06658	65.304	27.08	0.06	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	61.58800	0.06159	62.76490	0.06276	61.588	27.08	0.05	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	53.46250	0.05346	54.41860	0.05442	53.463	27.08	0.05	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	51.59450	0.05159	52.50110	0.05250	51.594	27.08	0.05	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.44460	15.44460	15.54000	15.54000		20.57	0.00	20,232,426.00	1,310	18,834.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	950.22950	0.95023	900.18190	0.90018	950.229	20.28	0.43	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,025.62190	1.02562	972.87070	0.97287	1,025.622	20.45	0.45	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,233.40910	1.23341	1,174.96380	1.17496	1,233.409	20.87	0.50	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,258.88990	1.25889	1,199.80470	1.19980	1,258.890	20.91	0.51	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,971.46760	1.97147	1,897.71840	1.89772	1,971.468	22.17	0.63	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	372.19280	0.37219	379.68250	0.37968	372.193	24.13	0.22	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	370.97100	0.37097	378.39770	0.37840	370.971	24.15	0.22	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	318.90830	0.31891	321.01560	0.32102	318.908	25.04	0.19	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	291.22530	0.29123	291.52920	0.29153	291.225	25.69	0.18	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	142.73490	0.14273	143.25170	0.14325	142.735	26.92	0.09	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.74490	15.74490	15.84560	15.84560		20.71	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	813.57190	0.81357	776.16190	0.77616	813.572	19.63	0.35	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,314.55720	1.31456	1,256.95500	1.25695	1,314.557	20.75	0.46	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	653.61250	0.65361	668.04680	0.66805	653.613	23.44	0.31	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	462.80640	0.46281	463.62020	0.46362	462.806	25.56	0.23	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.80170	15.80170	15.89660	15.89660		21.18	0.00	0.00	0	1,670.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.84000	15.84000	15.93690	15.93690		21.50	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			15.87830		15.87830		15.97720	15.97720		21.63	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.91660		15.91660		16.01750	16.01750		21.62	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.92120		14.92120		15.00810	15.00810		20.21	0.00	940,035.60	63	731.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.19250		15.19250		15.28240	15.28240		20.50	0.00	273,465.00	18	57.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.44460		15.44460		15.54000	15.54000		20.57	0.00	46,333.80	3	57.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.74490		15.74490		15.84560	15.84560		20.71	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			21.89210		21.89210		21.98850	21.98850		20.56	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	515.64610		0.51565	447.70990	0.44771	515.646		20.53	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	54.90520		0.05491	49.64740	0.04965	54.905		22.26	0.06	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.94020		21.94020		22.03720	22.03720		20.09	0.00	16,674,552.00	760	62,713.00
£ / R	On 19/09/2016	Foreign Exchange Future	19.83	Put	167.95680		0.16796	0.00000	0.00000	167.957		20.17	0.14	23,639,490.00	7,500	7,500.00
£ / R	On 19/09/2016	Foreign Exchange Future	21.90	Call	887.03030		0.88703	0.00000	0.00000	887.030		20.08	0.53	47,501,197.80	4,100	5,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	642.40560		0.64241	643.26150	0.64326	642.406		20.45	0.42	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	344.22520		0.34423	0.00000	0.00000	344.225		21.26	0.26	89,860,394.40	15,700	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	118.34620		0.11835	108.12980	0.10813	118.346		22.24	0.11	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.35290		22.35290		22.45420	22.45420		19.01	0.00	0.00	0	100.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	41.59970		0.04160	38.58800	0.03859	41.600		21.09	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	84.20830		0.08421	75.23370	0.07523	84.208		18.82	0.06	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	727.44670		0.72745	661.67990	0.66168	727.447		18.57	0.35	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,590.21870		1.59022	1,501.27020	1.50127	1,590.219		19.44	0.56	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	543.80470		0.54380	546.46330	0.54646	543.805		20.50	0.29	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	213.08290		0.21308	210.19870	0.21020	213.083		22.13	0.13	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.74190		22.74190		22.84970	22.84970		19.07	0.00	0.00	0	51.00
£ / R	On 25/04/2017	Any day expiry			22.94400		22.94400		23.05590	23.05590		19.13	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.20290		23.20290		23.31790	23.31790			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			23.38390		23.38390		23.49180	23.49180		18.83	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14288		0.14288		0.14404	0.14404		19.98	0.00	714.38	5	1,409.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14599		0.14599		0.14720	0.14720		19.03	0.00	0.00	0	9,205.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14898		0.14898		0.15027	0.15027		19.14	0.00	0.00	0	104.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15255		0.15255		0.15392	0.15392		19.44	0.00	0.00	0	0.00
€ / R	On 30/06/2016	Any day expiry			16.57510		16.57510		16.65180	16.65180		25.63	0.00	0.00	0	99.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.89210		16.89210		16.97130	16.97130		20.67	0.00	122,535,293.40	7,254	49,068.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	640.95420		0.64095	671.91930	0.67192	640.954		20.79	0.50	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.25830		17.25830		17.34030	17.34030		20.64	0.00	2,226,320.70	129	15,167.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	804.35840		0.80436	758.95110	0.75895	804.358		20.35	0.41	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	158.27760		0.15828	164.65000	0.16465	158.278		25.94	0.11	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.60620		17.60620		17.69350	17.69350		20.68	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			18.02330		18.02330		18.11580	18.11580		20.79	0.00	0.00	0	90,726.00
€ / R	On 18/09/2017	Foreign Exchange Future			18.13040		18.13040		18.21700	18.21700		21.13	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 17/12/2025	Interest Rate Swap	100.66948	100.66948	100.66948	101.06956	101.06956				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	97.85270	97.85270	97.85270	98.27401	98.27401				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	96.69504	96.69504	96.69504	97.13162	97.13162				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	98.79585	98.79585	98.79585	99.23417	99.23417				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap	100.07380	100.07380	100.07380	100.07887	100.07887				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.05165	100.05165	100.05165	100.06625	100.06625				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.72973	99.72973	99.72973	99.75888	99.75888				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.84845	99.84845	99.84845	99.89438	99.89438				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.21681	100.21681	100.21681	100.27499	100.27499				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.59675	99.59675	99.59675	99.67133	99.67133				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.36960	99.36960	99.36960	99.45680	99.45680				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.55478	99.55478	99.55478	99.66183	99.66183				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	99.40596	99.40596	99.40596	99.66592	99.66592				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	98.84958	98.84958	98.84958	99.11582	99.11582				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	98.25613	98.25613	98.25613	98.53129	98.53129				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	98.62951	98.62951	98.62951	98.91662	98.91662				0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future	491.01400	491.01400	491.01400	488.66100	488.66100				0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future	500.45700	500.45700	500.45700	498.06100	498.06100				0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	568.04800	568.04800	568.04800	563.61600	563.61600				0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future	578.97400	578.97400	578.97400	574.45800	574.45800				0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	516.53200	516.53200	516.53200	512.17400	512.17400				0.00	0.00	0	722.00
ALBI	On 03/11/2016	Index Future	526.46600	526.46600	526.46600	522.02700	522.02700				0.00	0.00	0	8.00
ALBI	On 02/02/2017	Index Future	537.02100	537.02100	537.02100	532.49500	532.49500				0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.15610	11.15610	11.15610	11.16130	11.16130			15.57	0.00	8,367,075.00	750	8,277.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.32370	11.32370	11.32370	11.33060	11.33060			15.70	0.00	7,360,405.00	650	756.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.48070	11.48070	11.48070	11.49060	11.49060			16.04	0.00	114,807.00	10	4,735.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.66920	11.66920	11.66920	11.68230	11.68230			16.28	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.68060	11.68060	11.68060	11.68890	11.68890			16.91	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.64050	11.64050	11.64050	11.71400	11.71400			16.13	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.85400	11.85400	11.85400	11.93000	11.93000			16.30	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	12.05340	12.05340	12.05340	12.13330	12.13330			16.55	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.62310	15.62310	15.62310	15.73180	15.73180			19.93	0.00	140,607.90	9	6,344.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.98890	15.98890	15.98890	16.10290	16.10290			20.50	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	16.33790	16.33790	16.33790	16.45610	16.45610			21.15	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 19/09/2016	Foreign Exchange Future		2.25890	2.25890		2.26880	2.26880		19.18	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.28920	2.28920		2.29940	2.29940		19.43	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.31530	2.31530		2.32620	2.32620		19.65	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.27540	2.27540		2.28840	2.28840		20.21	0.00	50,058.80	22	132.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.32600	2.32600		2.33980	2.33980		20.35	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		10.41873	79.92116		10.54850	79.08518			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future		10.49557	77.64916		10.62947	76.79797			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.56873	79.20661		10.70699	78.33904			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		10.57355	84.23482		10.70329	83.28360			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future		10.64922	81.57492		10.78310	80.60641			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		514.80100	514.80100		510.69800	510.69800			0.00	10,296,020.00	2	450.00
GOVI	On 03/11/2016	GOVI		524.70200	524.70200		520.52200	520.52200			0.00	0.00	0	127.00
GOVI	On 02/02/2017	GOVI		535.22200	535.22200		530.96000	530.96000			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.92530	1.92530		1.93610	1.93610		20.22	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.96090	1.96090		1.97210	1.97210		20.07	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.99330	1.99330		2.00510	2.00510		20.21	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.56574	127.56574		127.63048	127.63048			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future		130.00063	130.00063		130.06771	130.06771			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

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 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	108.73062		108.73062		108.70001	108.70001			0.00	0.00	0	4,159.00
I2033	On 03/11/2016	Bond Future	109.78683		109.78683		109.75651	109.75651			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	134.93891		134.93891		135.13389	135.13389			0.00	0.00	0	21,722.00
I2038	On 03/11/2016	Bond Future	137.51460		137.51460		137.71440	137.71440			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	135.43546		135.43546		135.68756	135.68756			0.00	0.00	0	16,620.00
I2046	On 03/11/2016	Bond Future	136.51474		136.51474		136.77286	136.77286			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	144.99085		144.99085		144.94866	144.94866			0.00	0.00	0	21,135.00
I2050	On 03/11/2016	Bond Future	147.75812		147.75812		147.71635	147.71635			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	248.49800		248.49800		248.63200	248.63200			0.00	0.00	0	1,081.00
IGOV	On 03/11/2016	Index Future	253.29200		253.29200		253.43000	253.43000			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future	258.38600		258.38600		258.52700	258.52700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	672.83300		672.83300		673.02700	673.02700			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future	685.67300		685.67300		685.87100	685.87100			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.72000		92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.85000		92.15000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.93000		92.07000		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.00000		92.00000		8.00000	92.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	8.05000		91.95000		8.05000	91.95000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14520		0.14520		0.14590	0.14590			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14610		0.14610		0.14510	0.14510			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.14570		0.14570		0.14620	0.14620			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.04900		0.04900		0.04770	0.04770			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.04810		0.04810		0.04680	0.04680			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.04700		0.04700		0.04600	0.04600			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 19/09/2016	Foreign Exchange Future			10.64530		10.64530		10.64900	10.64900		16.52	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.79250		10.79250		10.79790	10.79790		16.68	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.93160		10.93160		10.94040	10.94040		17.36	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.37470		1.37470		1.38000	1.38000			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.38810		1.38810		1.39510	1.39510			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.39970		1.39970		1.40690	1.40690			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13210		1.13210		1.13080	1.13080			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13600		1.13600		1.13470	1.13470			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.14000		1.14000		1.13860	1.13860			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.88306		112.21916		9.00702	111.33530		10.12	0.00	748,052,920.56	6,666	97,741.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,421.17000		1.42117		1,064.01000	1.06401	1,421.170	9.99	0.48	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,598.38000		1.59838		1,209.24000	1.20924	1,598.380	10.01	0.52	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	577.08000		0.57708		854.27000	0.85427	577.080	10.12	0.25	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	3,430.87000		3.43087		2,796.98000	2.79698	3,430.870	10.14	0.78	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	3,703.87000		3.70387		3,044.26000	3.04426	3,703.870	10.16	0.81	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	360.81000		0.36081		560.93000	0.56093	360.810	10.19	0.17	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	180.76000		0.18076		301.20000	0.30120	180.760	10.27	0.10	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	36.42000		0.03642		70.51000	0.07051	36.420	10.45	0.02	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.92412		114.35424		9.05282	113.45458		9.82	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,753.07000		3.75307		3,249.48000	3.24948	3,753.070	9.80	0.62	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,641.57000		4.64157		4,068.10000	4.06810	4,641.570	9.88	0.70	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	902.22000		0.90222		1,145.69000	1.14569	902.220	9.99	0.22	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	830.46000		0.83046		1,059.38000	1.05938	830.460	10.01	0.21	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			299.54182		299.54182		299.27059	299.27059			0.00	0.00	0	1,657.00
R197	On 03/11/2016	Bond Future			305.25902		305.25902		304.98526	304.98526			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			249.55023		249.55023		249.81971	249.81971		8.51	0.00	0.00	0	37,553.00
R202	On 03/11/2016	Bond Future			254.31329		254.31329		254.59024	254.59024			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.62711		99.10351		8.75681	98.48395		7.46	0.00	1,882,966.69	19	11,610.00
R203	On 03/11/2016	Bond Future			8.67007		97.05783		8.80614	96.42734		7.48	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			8.70256		99.00436		8.84574	98.36194		7.21	0.00	0.00	0	0.00
R203	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R203	On 04/08/2016	Bond Future		7.53569	104.04524		7.64730	103.92901		1.24	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future		7.46209	101.85297		7.60626	101.73543		1.00	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.20430	103.89583		7.40943	103.77670		0.71	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		9.26569	90.58444		9.38956	89.71244			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future		9.30921	92.30818		9.43697	91.42041			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		9.39552	93.66457		9.51922	92.73668		13.54	0.00	122,513,257.56	1,308	12,705.00
R2032	On 03/11/2016	Bond Future		9.44291	91.28786		9.57042	90.34302		13.87	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.48332	93.11902		9.61479	92.15597		13.62	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		9.49441	98.56611		9.62305	97.50854			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future		9.54274	95.93955		9.67519	94.86273			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		9.56104	90.76831		9.68982	89.71624		15.64	0.00	0.00	0	40,983.00
R2037	On 03/11/2016	Bond Future		9.60618	92.49562		9.73860	91.42436		15.35	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.64536	90.09397		9.78164	89.00193		15.82	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		7.95440	101.17397		8.07751	100.91344		2.81	0.00	0.00	0	33,387.00
R204	On 03/11/2016	Bond Future		7.97235	103.09892		8.11068	102.83433		2.50	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		7.95044	101.12434		8.10834	100.85518		2.28	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		9.62622	94.44971		9.75500	93.32699		16.29	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future		9.67186	96.24708		9.80425	95.10384		15.98	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		9.64547	91.64657		9.77923	90.47171		16.96	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future		9.68981	93.39062		9.82725	92.19416		16.65	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.72859	90.88173		9.86990	89.66200		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		9.63316	95.17088		9.76667	93.97178		16.73	0.00	0.00	0	59,008.00
R2048	On 03/11/2016	Bond Future		9.67899	92.54314		9.81621	91.32200		17.23	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		9.72017	94.39924		9.86128	93.15434		16.94	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 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			8.23461		97.61287		8.36158	97.24749		4.22	0.00	0.00	0	76,760.00
R207	On 02/02/2017	Bond Future			8.27757		97.82160		8.42803	97.44346		3.68	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,087.84000		2.08784		1,841.82000	1.84182	2,087.840	3.71	0.72	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			8.39405		96.20880		8.51963	95.75361		5.60	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.43349		94.63659		8.56713	94.17360		5.42	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.45659		96.53473		8.59939	96.06316		5.11	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			9.43254		74.02053		9.56089	73.14164		15.53	0.00	0.00	0	55,093.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,449.50000		1.44950		1,085.43000	1.08543	1,449.500	15.37	0.49	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,192.62000		2.19262		1,706.94000	1.70694	2,192.620	15.46	0.63	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	811.16000		0.81116		1,145.72000	1.14572	811.160	15.51	0.31	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	130.90000		0.13090		221.21000	0.22121	130.900	15.87	0.07	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	7,463.52000		7.46352		6,620.32000	6.62032	7,463.520	16.06	0.97	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.47431		72.27822		9.60613	71.38330		15.97	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	932.33000		0.93233		1,166.73000	1.16673	932.330	16.29	0.22	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.50984		73.72805		9.64526	72.81568		15.79	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			188.69344		188.69344		188.83244	188.83244			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.01254		190.01254		190.15566	190.15566			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			139.98618		139.98618		139.95624	139.95624			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.65818		142.65818		142.62889	142.62889			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			146.07819		146.07819		146.03723	146.03723			0.00	0.00	0	4,218.00

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 03/11/2016	Bond Future	148.86646		148.86646		148.82597	148.82597			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	9.30785		84.89485		9.43133	84.05528		13.29	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future	9.35301		82.95926		9.48021	82.10442		13.61	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.39244		84.62308		9.52360	83.75175		13.41	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	9.55703		74.11716		9.68532	73.20880		16.27	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	51.94000	0.05194	30.44000	0.03044	51.940	15.78	0.03	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	876.86000	0.87686	623.60000	0.62360	876.860	16.05	0.33	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,223.29000	5.22329	4,441.09000	4.44109	5,223.290	16.63	0.90	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	10,870.24000	10.87024	9,966.39000	9.96639	10,870.240	16.92	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	9.60056		72.23021		9.73228	71.30516		16.74	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.63936		73.67884		9.77467	72.73586		16.52	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	26,439.86000		26,439.86000		26,576.07000	26,576.07000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	26,935.34000		26,935.34000		27,076.42000	27,076.42000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.12940		11.12940		11.17350	11.17350		17.23	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	11.32080		11.32080		11.36610	11.36610		17.37	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.04200		5.04200		5.06350	5.06350		14.83	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	5.03320		5.03320		5.05430	5.05430		14.84	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.28950		1.28950		1.29470	1.29470			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.24710		1.24710		1.24970	1.24970			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.20210		1.20210		1.20760	1.20760			0.00	0.00	0	0.00

Total for Derivatives : 2,371,499,639.15 161,795 3,304,602.00

Grand Total: 2,371,499,639.15 161,795 3,304,602.00