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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 21/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 21/06/2016	Any day expiry	14.77350	14.77350		14.79320	14.79320		24.80	0.00	132,961,500.00	9,000	0.00	
\$ / R	On 22/06/2016	Any day expiry	14.75010	14.75010		14.79320	14.79320		24.83	0.00	0.00	0	400.00	
\$ / R	On 24/06/2016	Any day expiry	14.75010	14.75010		14.79630	14.79630		25.02	0.00	0.00	0	0.00	
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	451.12690	0.45113	421.07280	0.42107	451.127	29.80	0.85	0.00	7,900.00	
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	0.32050	0.00032	0.81580	0.00082	0.320	45.46	0.00	0.00	7,900.00	
\$ / R	On 28/06/2016	Any day expiry	14.76220	14.76220		14.80830	14.80830		23.15	0.00	0.00	0	396.00	
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.01820	0.00002	0.01240	0.00001	0.018	43.38	0.00	0.00	250.00	
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	2.89470	0.00289	3.29040	0.00329	2.895	29.47	0.01	0.00	150.00	
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	110.10150	0.11010	104.57680	0.10458	110.101	23.11	0.34	0.00	1,000.00	
\$ / R	On 28/06/2016	Any day expiry	14.78	Put	198.12610	0.19813	0.00000	0.00000	198.126	23.17	0.51	45,105,699.60	6,000	3,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	0.88870	0.00089	1.79660	0.00180	0.889	32.36	0.00	0.00	250.00	
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	0.23450	0.00023	0.64990	0.00065	0.234	33.92	0.00	0.00	150.00	
\$ / R	On 29/06/2016	Any day expiry	14.76530	14.76530		14.81130	14.81130		22.98	0.00	0.00	0	0.00	
\$ / R	On 30/06/2016	Any day expiry	14.76830	14.76830		14.81430	14.81430		22.84	0.00	2,373,948.00	162	711.00	
\$ / R	On 01/07/2016	Any day expiry	14.77120	14.77120		14.81720	14.81720		22.74	0.00	0.00	0	0.00	
\$ / R	On 01/07/2016	Any day expiry	15.68	Put	930.43750	0.93044	892.81890	0.89282	930.438	25.18	0.92	0.00	18,400.00	

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	15.85	Call	15.69750	0.01570	21.87510	0.02188	15.698	26.63	0.06	0.00	0	18,400.00
\$ / R	On 05/07/2016	Any day expiry			14.78300	14.78300	14.82910	14.82910		21.60	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.50	Put	125.15660	0.12516	113.37150	0.11337	125.157	21.04	0.31	0.00	0	22,600.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	162.98220	0.16298	149.64420	0.14964	162.982	21.23	0.37	0.00	0	1,000.00
\$ / R	On 05/07/2016	Any day expiry	14.80	Put	258.20820	0.25821	0.00000	0.00000	258.208	21.60	0.50	44,616,134.40	6,000	3,000.00
\$ / R	On 12/07/2016	Any day expiry			14.80370	14.80370	14.84980	14.84980		20.86	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.00	Put	411.08780	0.41109	0.00000	0.00000	411.088	21.24	0.59	71,056,736.80	8,000	4,000.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	816.29320	0.81629	783.71110	0.78371	816.293	22.26	0.81	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			14.81250	14.81250	14.85870	14.85870		20.86	0.00	0.00	0	370.00
\$ / R	On 25/07/2016	Any day expiry			14.84200	14.84200	14.88840	14.88840		20.33	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	15.15	Put	556.13900	0.55614	529.84790	0.52985	556.139	20.96	0.61	0.00	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry			14.84490	14.84490	14.89140	14.89140		20.36	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,786.74700	1.78675	1,744.86830	1.74487	1,786.747	23.63	0.93	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	3.51830	0.00352	3.56960	0.00357	3.518	27.11	0.01	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.84790	14.84790	14.89440	14.89440		20.39	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.75070	0.00075	0.89300	0.00089	0.751	25.89	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	20.31710	0.02032	18.56480	0.01856	20.317	19.09	0.05	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	14.08150	0.01408	16.31760	0.01632	14.082	24.21	0.03	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	8.17450	0.00817	9.52010	0.00952	8.175	24.56	0.02	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			14.85090	14.85090	14.89740	14.89740		20.40	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			14.85390	14.85390	14.90040	14.90040		20.43	0.00	0.00	0	1,841.00
\$ / R	On 05/08/2016	Any day expiry			14.87470	14.87470	14.92150	14.92150		20.30	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	496.10800	0.49611	474.82550	0.47483	496.108	20.58	0.53	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			14.89260	14.89260	14.93950	14.93950		20.22	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	9.86170	0.00986	9.89460	0.00989	9.862	21.50	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	233.85780	0.23386	252.55680	0.25256	233.858	21.36	0.32	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.90450	14.90450	14.95150	14.95150		20.09	0.00	565,991.00	38	143.00
\$ / R	On 16/08/2016	Any day expiry			14.90750	14.90750	14.95450	14.95450		20.12	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	190.04490	0.19004	205.98990	0.20599	190.045	21.75	0.26	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			14.91040	14.91040	14.95750	14.95750		20.14	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,118.32030	1.11832	1,087.09300	1.08709	1,118.320	21.82	0.74	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	36.16090	0.03616	40.63400	0.04063	36.161	24.36	0.06	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			14.91340	14.91340	14.96050	14.96050		20.15	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	162.32420	0.16232	176.48640	0.17649	162.324	22.12	0.22	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			14.92830	14.92830	14.97550	14.97550		20.12	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			14.93720	14.93720	14.98450	14.98450		20.16	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	3.84550	0.00385	3.74700	0.00375	3.846	23.33	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	58.12670	0.05813	55.88830	0.05589	58.127	19.03	0.10	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	38.01640	0.03802	42.78680	0.04279	38.016	24.68	0.06	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	30.60770	0.03061	34.60870	0.03461	30.608	25.03	0.05	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.94600	14.94600	14.99350	14.99350		20.00	0.00	0.00	0	3,367.00
\$ / R	On 06/09/2016	Any day expiry			14.96970	14.96970	15.01740	15.01740		19.92	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.97560	14.97560	15.02340	15.02340		19.94	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			14.97860	14.97860	15.02640	15.02640		20.02	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
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	549.75980	0.54976	581.16370	0.58116	549.760	20.02	0.51	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	161.39230	0.16139	176.21300	0.17621	161.392	22.54	0.19	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			14.99040	14.99040	15.03840	15.03840		19.94	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	549.45530	0.54946	533.87270	0.53387	549.455	19.88	0.47	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	32.26730	0.03227	37.77570	0.03778	32.267	26.11	0.04	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.99630	14.99630	15.04440	15.04440		19.96	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.00810	15.00810	15.05630	15.05630		19.88	0.00	1,012,611,515.10	67,471	681,116.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	57.45170	0.05745	55.38740	0.05539	57.452	19.05	0.08	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	116.24690	0.11625	111.53870	0.11154	116.247	18.79	0.15	1,863,452.24	840	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	1,189.34120	1.18934	1,231.10170	1.23110	1,189.341	18.90	0.78	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	236.80510	0.23681	229.02150	0.22902	236.805	18.98	0.26	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	345.68270	0.34568	334.52220	0.33452	345.683	19.29	0.34	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	796.23620	0.79624	832.42580	0.83243	796.236	19.41	0.63	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	388.13620	0.38814	376.12580	0.37613	388.136	19.41	0.37	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	433.49990	0.43350	420.62240	0.42062	433.500	19.53	0.40	5,005,458.82	840	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	594.81920	0.59482	627.43840	0.62744	594.819	19.88	0.52	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	586.71920	0.58672	571.13840	0.57114	586.719	19.88	0.48	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	476.06670	0.47607	504.94570	0.50495	476.067	20.36	0.44	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	970.98840	0.97099	948.52950	0.94853	970.988	20.84	0.63	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,042.98090	1.04298	1,019.50380	1.01950	1,042.981	21.00	0.65	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	279.12870	0.27913	300.72560	0.30073	279.129	21.50	0.29	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	189.09580	0.18910	206.21330	0.20621	189.096	22.37	0.21	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	170.75410	0.17075	187.00350	0.18700	170.754	22.56	0.19	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	168.09690	0.16810	184.18590	0.18419	168.097	22.59	0.19	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	162.90550	0.16291	178.67750	0.17868	162.905	22.65	0.19	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	128.84560	0.12885	142.39790	0.14240	128.846	23.09	0.15	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	87.56460	0.08756	98.02430	0.09802	87.565	23.83	0.11	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	75.20690	0.07521	84.62800	0.08463	75.207	24.13	0.09	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	25.43890	0.02544	31.43780	0.03144	25.439	27.87	0.03	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.03510	15.03510	15.08340	15.08340		20.01	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	6.50860	0.00651	6.25550	0.00626	6.509	20.87	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	96.06390	0.09606	92.53460	0.09253	96.064	18.83	0.13	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	64.65240	0.06465	72.37630	0.07238	64.652	24.99	0.08	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	59.41690	0.05942	66.80720	0.06681	59.417	25.35	0.07	0.00	0	150.00
\$ / R	On 14/10/2016	Any day expiry			15.08330	15.08330	15.13180	15.13180		20.11	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry			15.11950	15.11950	15.16810	15.16810		20.11	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.85750	0.00886	8.45220	0.00845	8.858	19.61	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	127.28940	0.12729	121.41810	0.12142	127.289	18.84	0.14	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	88.26350	0.08826	96.37920	0.09638	88.264	25.71	0.09	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	85.48600	0.08549	93.46120	0.09346	85.486	25.88	0.09	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			15.15570	15.15570	15.20430	15.20430		20.16	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	639.28290	0.63928	622.14040	0.62214	639.283	19.92	0.43	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	378.45040	0.37845	399.70830	0.39971	378.450	21.89	0.31	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			15.18590	15.18590	15.23460	15.23460		20.24	0.00	0.00	0	0.00

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\$ / R	On 17/11/2016	Any day expiry	13.26	Put	105.16970	0.10517	98.20720	0.09821	105.170	18.53	0.11	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,038.13070	1.03813	1,016.13710	1.01614	1,038.131	20.77	0.55	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	277.38900	0.27739	295.63890	0.29564	277.389	22.84	0.23	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			15.21910	15.21910	15.26780	15.26780		20.19	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	11.06040	0.01106	10.38910	0.01039	11.060	18.45	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	156.11570	0.15612	146.88850	0.14689	156.116	18.67	0.15	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	112.93800	0.11294	123.02880	0.12303	112.938	26.42	0.10	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.26730	15.26730	15.31620	15.31620		20.26	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.28240	15.28240	15.33130	15.33130		20.29	0.00	109,421,984.00	7,160	103,363.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	12.58230	0.01258	11.77480	0.01177	12.582	17.92	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	123.41720	0.12342	114.86460	0.11486	123.417	18.49	0.12	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	146.84840	0.14685	137.37350	0.13737	146.848	18.62	0.14	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	177.56510	0.17757	167.00260	0.16700	177.565	18.77	0.16	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	221.88490	0.22188	210.84350	0.21084	221.885	18.87	0.19	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	301.86360	0.30186	289.24170	0.28924	301.864	19.02	0.24	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	364.69500	0.36469	351.06050	0.35106	364.695	19.12	0.27	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	479.60270	0.47960	463.32300	0.46332	479.603	19.42	0.33	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	535.77670	0.53578	518.84140	0.51884	535.777	19.56	0.35	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	567.48810	0.56749	550.21390	0.55021	567.488	19.64	0.36	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	614.54870	0.61455	596.80470	0.59680	614.549	19.75	0.38	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	668.67520	0.66868	650.42870	0.65043	668.675	19.87	0.40	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	704.39060	0.70439	685.83350	0.68583	704.391	19.94	0.42	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	714.77480	0.71477	696.12960	0.69613	714.775	19.96	0.42	6,390,340.16	1,000	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	822.91120	0.82291	803.41120	0.80341	822.911	20.18	0.46	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	828.51770	0.82852	808.97840	0.80898	828.518	20.19	0.46	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	939.22910	0.93923	918.53340	0.91853	939.229	20.42	0.49	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	821.62910	0.82163	849.83340	0.84983	821.629	20.42	0.51	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	782.81250	0.78281	810.47320	0.81047	782.813	20.54	0.49	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,000.41250	1.00041	979.17320	0.97917	1,000.413	20.54	0.51	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,044.28730	1.04429	1,022.66690	1.02267	1,044.287	20.63	0.52	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,114.90400	1.11490	1,092.70400	1.09270	1,114.904	20.76	0.54	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,194.50010	1.19450	1,171.38010	1.17138	1,194.500	20.92	0.56	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	660.90950	0.66091	686.39870	0.68640	660.909	20.99	0.43	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.86	Put	1,235.35430	1.23535	1,211.88990	1.21189	1,235.354	21.00	0.57	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,332.80020	1.33280	1,308.53880	1.30854	1,332.800	21.19	0.59	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,476.87750	1.47688	1,451.51770	1.45152	1,476.878	21.47	0.62	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,679.71910	1.67972	1,652.95090	1.65295	1,679.719	21.84	0.66	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,725.84370	1.72584	1,698.92660	1.69893	1,725.844	21.92	0.67	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	473.65930	0.47366	495.64740	0.49565	473.659	21.95	0.33	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,850.44330	1.85044	1,822.82540	1.82283	1,850.443	22.12	0.69	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	426.19250	0.42619	447.08260	0.44708	426.193	22.22	0.30	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	398.63170	0.39863	418.85220	0.41885	398.632	22.39	0.29	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	391.11410	0.39111	411.14340	0.41114	391.114	22.44	0.28	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	389.25960	0.38926	409.24220	0.40924	389.260	22.46	0.28	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	301.98930	0.30199	319.60040	0.31960	301.989	23.13	0.23	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	280.46920	0.28047	297.43610	0.29744	280.469	23.33	0.21	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	276.62860	0.27663	293.47740	0.29348	276.629	23.37	0.21	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	240.24290	0.24024	255.91970	0.25592	240.243	23.75	0.19	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	235.05430	0.23505	249.52320	0.24952	235.054	23.87	0.18	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	231.69060	0.23169	246.08160	0.24608	231.691	23.95	0.18	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	230.03510	0.23004	244.38740	0.24439	230.035	23.99	0.18	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	205.06300	0.20506	218.81320	0.21881	205.063	24.64	0.16	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	177.68960	0.17769	190.73370	0.19073	177.690	25.50	0.14	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	172.79620	0.17280	185.70990	0.18571	172.796	25.67	0.13	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	171.73800	0.17174	184.62300	0.18462	171.738	25.71	0.13	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	164.12390	0.16412	176.79620	0.17680	164.124	26.01	0.13	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	159.34640	0.15935	171.88720	0.17189	159.346	26.20	0.12	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	132.72950	0.13273	146.11920	0.14612	132.730	26.69	0.10	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	129.06410	0.12906	142.19940	0.14220	129.064	26.69	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	124.78780	0.12479	137.62250	0.13762	124.788	26.69	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	115.30970	0.11531	127.46200	0.12746	115.310	26.69	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	107.10490	0.10710	118.64770	0.11865	107.105	26.69	0.09	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	102.32650	0.10233	113.50560	0.11351	102.326	26.69	0.08	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	94.43440	0.09443	104.99770	0.10500	94.434	26.69	0.08	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	91.22750	0.09123	101.53480	0.10153	91.228	26.69	0.08	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	66.58400	0.06658	74.79770	0.07480	66.584	26.69	0.06	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	62.76490	0.06276	70.63080	0.07063	62.765	26.69	0.06	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	54.41860	0.05442	61.49830	0.06150	54.419	26.69	0.05	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	52.50110	0.05250	59.39460	0.05939	52.501	26.69	0.05	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.54000	15.54000	15.59000	15.59000		20.44	0.00	24,164,700.00	1,555	18,086.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	900.18190	0.90018	880.34370	0.88034	900.182	20.06	0.42	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	972.87070	0.97287	952.68000	0.95268	972.871	20.22	0.44	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,174.96380	1.17496	1,153.88970	1.15389	1,174.964	20.61	0.49	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,199.80470	1.19980	1,178.56100	1.17856	1,199.805	20.66	0.49	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,897.71840	1.89772	1,872.30800	1.87231	1,897.718	21.85	0.62	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	379.68250	0.37968	399.05160	0.39905	379.683	23.73	0.23	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	378.39770	0.37840	397.74120	0.39774	378.398	23.74	0.23	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	321.01560	0.32102	338.23790	0.33824	321.016	24.54	0.20	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	291.52920	0.29153	308.29980	0.30830	291.529	25.16	0.18	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	143.25170	0.14325	158.38640	0.15839	143.252	26.49	0.10	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.84560	15.84560	15.89700	15.89700		20.62	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	776.16190	0.77616	757.64130	0.75764	776.162	19.56	0.34	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,256.95500	1.25695	1,235.94570	1.23595	1,256.955	20.53	0.45	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	668.04680	0.66805	692.29740	0.69230	668.047	23.10	0.32	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	463.62020	0.46362	483.27220	0.48327	463.620	25.06	0.23	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.89660	15.89660	15.95530	15.95530		21.05	0.00	0.00	0	1,670.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.93690	15.93690	16.00590	16.00590		21.33	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.97720	15.97720	16.05650	16.05650		21.45	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 18/06/2018	Foreign Exchange Future			16.01750		16.01750		16.10710	16.10710		21.41	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.00810		15.00810		15.05630	15.05630		19.88	0.00	0.00	0	708.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.28240		15.28240		15.33130	15.33130		20.29	0.00	0.00	0	67.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.54000		15.54000		15.59000	15.59000		20.44	0.00	0.00	0	54.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.84560		15.84560		15.89700	15.89700		20.62	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			21.98850		21.98850		22.07360	22.07360		19.47	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	447.70990		0.44771	399.08050	0.39908	447.710		19.45	0.33	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	49.64740		0.04965	51.10910	0.05111	49.647		21.20	0.06	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.03720		22.03720		22.12310	22.12310		19.07	0.00	17,056,792.80	774	62,829.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	643.26150		0.64326	657.21570	0.65722	643.262		19.39	0.43	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	108.12980		0.10813	106.61420	0.10661	108.130		21.09	0.10	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.45420		22.45420		22.54300	22.54300		18.48	0.00	0.00	0	100.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	38.58800		0.03859	36.39080	0.03639	38.588		21.03	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	75.23370		0.07523	67.62820	0.06763	75.234		18.61	0.06	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	661.67990		0.66168	609.24860	0.60925	661.680		17.97	0.33	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,501.27020		1.50127	1,429.07410	1.42907	1,501.270		18.85	0.55	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	546.46330		0.54646	553.85130	0.55385	546.463		19.95	0.30	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	210.19870		0.21020	212.31840	0.21232	210.199		21.59	0.13	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.84970		22.84970		22.94330	22.94330		18.74	0.00	0.00	0	51.00
£ / R	On 25/04/2017	Any day expiry			23.05590		23.05590		23.15340	23.15340		18.85	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.31790		23.31790		23.41740	23.41740			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			23.49180		23.49180		23.62110	23.62110		18.67	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14404		0.14404		0.14460	0.14460		19.58	0.00	0.00	0	1,409.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14720		0.14720		0.14776	0.14776		18.82	0.00	0.00	0	9,205.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15027		0.15027		0.15084	0.15084		19.04	0.00	0.00	0	104.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15392		0.15392		0.15451	0.15451		19.35	0.00	0.00	0	0.00
€ / R	On 30/06/2016	Any day expiry			16.65180		16.65180		16.80200	16.80200		23.68	0.00	0.00	0	99.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.97130		16.97130		17.12530	17.12530		20.34	0.00	153,149,011.20	9,024	49,943.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	671.91930		0.67192	752.38690	0.75239	671.919		20.40	0.51	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.34030		17.34030		17.49690	17.49690		20.44	0.00	0.00	0	15,167.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	758.95110		0.75895	694.60860	0.69461	758.951		20.04	0.40	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	164.65000		0.16465	178.17350	0.17817	164.650		25.75	0.12	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.69350		17.69350		17.85420	17.85420		20.55	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			18.11580		18.11580		18.28050	18.28050		20.67	0.00	0.00	0	90,726.00
€ / R	On 18/09/2017	Foreign Exchange Future			18.21700		18.21700		18.38800	18.38800		20.91	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.06956		101.06956		101.07550	101.07550			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			98.27401		98.27401		98.27709	98.27709			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			97.13162		97.13162		97.13458	97.13458			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			99.23417		99.23417		99.24168	99.24168			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 19/12/2016	Interest Rate Swap	100.07887		100.07887		100.07810	100.07810			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.06625		100.06625		100.06268	100.06268			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.75888		99.75888		99.75248	99.75248			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.89438		99.89438		99.88751	99.88751			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.27499		100.27499		100.26892	100.26892			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.67133		99.67133		99.66529	99.66529			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.45680		99.45680		99.46706	99.46706			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.66183		99.66183		99.67457	99.67457			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	99.66592		99.66592		99.63975	99.63975			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	99.11582		99.11582		99.09394	99.09394			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	98.53129		98.53129		98.51246	98.51246			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	98.91662		98.91662		98.89854	98.89854			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future	488.66100		488.66100		488.45800	488.45800			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future	498.06100		498.06100		497.85900	497.85900			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	563.61600		563.61600		563.23000	563.23000			0.00	5,636,160.00	1	11.00
AL7T	On 03/11/2016	Index Future	574.45800		574.45800		574.07000	574.07000			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	512.17400		512.17400		511.87100	511.87100			0.00	0.00	0	722.00
ALBI	On 03/11/2016	Index Future	522.02700		522.02700		521.72200	521.72200			0.00	0.00	0	8.00
ALBI	On 02/02/2017	Index Future	532.49500		532.49500		532.19300	532.19300			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.16130		11.16130		11.21120	11.21120		15.12	0.00	24,766,924.70	2,219	9,027.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.33060		11.33060		11.38120	11.38120		15.39	0.00	861,125.60	76	1,281.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.49060		11.49060		11.54320	11.54320		15.87	0.00	494,095.80	43	4,735.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.68230		11.68230		11.73660	11.73660		16.22	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.68890		11.68890		11.74900	11.74900		16.79	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.71400		11.71400		11.76990	11.76990		15.81	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.93000		11.93000		11.98690	11.98690		16.13	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	12.13330		12.13330		12.19140	12.19140		16.45	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.73180		15.73180		15.76760	15.76760		19.67	0.00	0.00	0	6,353.00
CHF / R	On 19/12/2016	Foreign Exchange Future	16.10290		16.10290		16.13670	16.13670		20.39	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	16.45610		16.45610		16.49150	16.49150		21.08	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.26880		2.26880		2.27770	2.27770		18.98	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.29940		2.29940		2.30830	2.30830		19.17	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.32620		2.32620		2.33510	2.33510		19.62	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 19/09/2016	Foreign Exchange Future		2.28840	2.28840		2.30970	2.30970		19.64	0.00	0.00	0	110.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.33980	2.33980		2.36170	2.36170		19.97	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		10.54850	79.08518		10.55957	79.01451			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future		10.62947	76.79797		10.64080	76.72660			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.70699	78.33904		10.71850	78.26749			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		10.70329	83.28360		10.70927	83.24022			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future		10.78310	80.60641		10.78919	80.56283			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		510.69800	510.69800		510.39800	510.39800			0.00	0.00	0	450.00
GOVI	On 03/11/2016	GOVI		520.52200	520.52200		520.22100	520.22100			0.00	0.00	0	127.00
GOVI	On 02/02/2017	GOVI		530.96000	530.96000		530.66200	530.66200			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.93610	1.93610		1.94210	1.94210		19.72	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.97210	1.97210		1.97810	1.97810		20.13	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.00510	2.00510		2.01130	2.01130		19.98	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.63048	127.63048		127.77019	127.77019			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future		130.06771	130.06771		130.21119	130.21119			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		108.70001	108.70001		108.69007	108.69007			0.00	0.00	0	4,159.00
I2033	On 03/11/2016	Bond Future		109.75651	109.75651		109.74718	109.74718			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 04/08/2016	Bond Future		135.13389	135.13389		135.12113	135.12113			0.00	59,999,447.16	444	21,722.00
I2038	On 03/11/2016	Bond Future		137.71440	137.71440		137.70252	137.70252			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		135.68756	135.68756		135.67452	135.67452			0.00	0.00	0	16,620.00
I2046	On 03/11/2016	Bond Future		136.77286	136.77286		136.76092	136.76092			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		144.94866	144.94866		144.24107	144.24107			0.00	0.00	0	21,135.00
I2050	On 03/11/2016	Bond Future		147.71635	147.71635		146.99657	146.99657			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		248.63200	248.63200		248.50600	248.50600			0.00	0.00	0	1,081.00
IGOV	On 03/11/2016	Index Future		253.43000	253.43000		253.30400	253.30400			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		258.52700	258.52700		258.40200	258.40200			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		673.02700	673.02700		672.81400	672.81400			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		685.87100	685.87100		685.65400	685.65400			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.32000	92.68000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.37000	92.63000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.40000	92.60000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.47000	92.53000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.51000	92.49000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.59000	92.41000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.72000	92.28000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.85000	92.15000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.93000	92.07000		9.02000	90.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.00000	92.00000		8.10000	91.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		8.05000	91.95000		8.15000	91.85000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14590	0.14590		0.14590	0.14590			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.14510	0.14510		0.14540	0.14540			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.14620	0.14620		0.14660	0.14660			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.04770	0.04770		0.04690	0.04690			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.04680	0.04680		0.04580	0.04580			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future		0.04600	0.04600		0.04530	0.04530			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.64900	10.64900		10.66020	10.66020		16.18	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		10.79790	10.79790		10.81020	10.81020		16.47	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		10.94040	10.94040		10.95300	10.95300		17.23	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			1.38000		1.38000		1.38050	1.38050			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.39510		1.39510		1.39560	1.39560			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.40690		1.40690		1.40740	1.40740			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13080		1.13080		1.13740	1.13740			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13470		1.13470		1.14130	1.14130			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13860		1.13860		1.14520	1.14520			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.00702		111.33530		9.01776	111.25917		10.20	0.00	532,294,069.30	4,781	97,223.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,064.01000		1.06401		1,051.14000	1.05114	1,064.010	10.07	0.39	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,209.24000		1.20924		1,194.06000	1.19406	1,209.240	10.09	0.43	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	854.27000		0.85427		895.47000	0.89547	854.270	10.20	0.33	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	2,796.98000		2.79698		2,759.03000	2.75903	2,796.980	10.22	0.71	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	3,044.26000		3.04426		3,003.34000	3.00334	3,044.260	10.24	0.74	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	560.93000		0.56093		593.23000	0.59323	560.930	10.27	0.24	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	301.20000		0.30120		322.88000	0.32288	301.200	10.35	0.14	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	70.51000		0.07051		78.10000	0.07810	70.510	10.53	0.04	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.05282		113.45458		9.06386	113.37787		9.91	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,249.48000		3.24948		3,215.75000	3.21575	3,249.480	9.89	0.57	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,068.10000		4.06810		4,028.03000	4.02803	4,068.100	9.97	0.65	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	1,145.69000		1.14569		1,174.47000	1.17447	1,145.690	10.07	0.26	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	1,059.38000		1.05938		1,086.73000	1.08673	1,059.380	10.09	0.25	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			299.27059		299.27059		299.24378	299.24378			0.00	0.00	0	1,657.00
R197	On 03/11/2016	Bond Future			304.98526		304.98526		304.96050	304.96050			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			249.81971		249.81971		249.79679	249.79679		8.51	0.00	0.00	0	37,553.00
R202	On 03/11/2016	Bond Future			254.59024		254.59024		254.56869	254.56869			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			8.75681		98.48395		8.76760	98.43263		7.54	0.00	0.00	0	11,629.00
R2023	On 03/11/2016	Bond Future			8.80614		96.42734		8.81730	96.37586		7.57	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			8.84574		98.36194		8.85712	98.31111		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			7.64730		103.92901		7.66401	103.91162		1.26	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future			7.60626		101.73543		7.62700	101.71854		1.02	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.40943		103.77670		7.43607	103.76124		0.72	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 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	9.38956		89.71244		9.40035	89.63704			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future	9.43697		91.42041		9.44800	91.34434			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	9.51922		92.73668		9.52999	92.65655		13.60	0.00	0.00	0	11,433.00
R2032	On 03/11/2016	Bond Future	9.57042		90.34302		9.58142	90.26219		13.93	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.61479		92.15597		9.62593	92.07506		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	9.62305		97.50854		9.62870	97.46251			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future	9.67519		94.86273		9.68092	94.81658			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	9.68982		89.71624		9.69552	89.67012		15.68	0.00	0.00	0	40,983.00
R2037	On 03/11/2016	Bond Future	9.73860		91.42436		9.74438	91.37806		15.38	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.78164		89.00193		9.78740	88.95624		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	8.07751		100.91344		8.08859	100.89003		2.84	0.00	264,191,385.92	2,618	33,387.00
R204	On 03/11/2016	Bond Future	8.11068		102.83433		8.12274	102.81130		2.52	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future	8.10834		100.85518		8.12112	100.83344		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	9.75500		93.32699		9.76070	93.27781		16.30	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future	9.80425		95.10384		9.81003	95.05445		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	9.77923		90.47171		9.78492	90.42231		16.94	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future	9.82725		92.19416		9.83301	92.14461		16.64	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future	9.86990		89.66200		9.87564	89.61305		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	9.76667		93.97178		9.77229	93.92192		16.68	0.00	1,221,633.14	13	59,008.00
R2048	On 03/11/2016	Bond Future	9.81621		91.32200		9.82190	91.27199		17.18	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future	9.86128		93.15434		9.86696	93.10486		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	8.36158		97.24749		8.37267	97.21565		4.27	0.00	0.00	0	76,760.00
R207	On 02/02/2017	Bond Future	8.42803		97.44346		8.44023	97.41288		3.73	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 02/02/2017	Bond Future	8.91	Call	1,841.82000		1.84182		1,823.79000	1.82379	1,841.820	3.76	0.67	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			8.51963		95.75361		8.53054	95.71419		5.66	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.56713		94.17360		8.57854	94.13419		5.48	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.59939		96.06316		8.61110	96.02462		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			9.56089		73.14164		9.57156	73.06932		15.61	0.00	1,462,832.80	20	55,093.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,085.43000		1.08543		1,073.78000	1.07378	1,085.430	15.45	0.40	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,706.94000		1.70694		1,686.05000	1.68605	1,706.940	15.54	0.54	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	1,145.72000		1.14572		1,191.89000	1.19189	1,145.720	15.59	0.40	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	221.21000		0.22121		238.20000	0.23820	221.210	15.96	0.11	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,620.32000		6.62032		6,555.84000	6.55584	6,620.320	16.15	0.96	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.60613		71.38330		9.61702	71.31013		16.07	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	1,166.73000		1.16673		1,194.31000	1.19431	1,166.730	16.39	0.26	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.64526		72.81568		9.65626	72.74234		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			188.83244		188.83244		188.81522	188.81522			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.15566		190.15566		190.13988	190.13988			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			139.95624		139.95624		140.03097	140.03097			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.62889		142.62889		142.70621	142.70621			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			146.03723		146.03723		146.02388	146.02388			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.82597		148.82597		148.81360	148.81360			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			9.43133		84.05528		9.44203	83.98310		13.39	0.00	0.00	0	44,423.00

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 03/11/2016	Bond Future		9.48021	82.10442		9.49113	82.03162		13.72	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future		9.52360	83.75175		9.53467	83.67881		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		9.68532	73.20880		9.69090	73.16973		16.27	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	30.44000	0.03044	31.92000	0.03192	30.440	15.78	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	623.60000	0.62360	628.39000	0.62839	623.600	16.05	0.26	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,441.09000	4.44109	4,419.43000	4.41943	4,441.090	16.63	0.85	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,966.39000	9.96639	9,928.42000	9.92842	9,966.390	16.93	0.99	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future		9.73228	71.30516		9.73794	71.26586		16.78	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.77467	72.73586		9.78031	72.69701		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		26,576.07000	26,576.07000		26,729.42000	26,729.42000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future		27,076.42000	27,076.42000		27,231.97000	27,231.97000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.17350	11.17350		11.20340	11.20340		16.87	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		11.36610	11.36610		11.39550	11.39550		17.16	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.06350	5.06350		5.08730	5.08730		14.50	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		5.05430	5.05430		5.07750	5.07750		14.63	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.29470	1.29470		1.28710	1.28710			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.24970	1.24970		1.25890	1.25890			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.20760	1.20760		1.18080	1.18080			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,517,270,938.54</b>	<b>128,079</b>	<b>3,286,672.00</b>
<b>Grand Total:</b>												<b>2,517,270,938.54</b>	<b>128,079</b>	<b>3,286,672.00</b>