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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/05/2017

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 18/05/2017	Any day expiry	13.45450	13.45450		13.20560	13.20560		19.15	0.00	0.00	0	0.00	
\$ / R	On 19/05/2017	Any day expiry	13.39320	13.39320		13.20560	13.20560		18.69	0.00	0.00	0	1,159.00	
\$ / R	On 25/05/2017	Any day expiry	13.39320	13.39320		13.56010	13.56010		17.96	0.00	0.00	0	0.00	
\$ / R	On 25/05/2017	Any day expiry	13.56	Call	71.25230	0.07125	0.00000	0.00000	71.252	18.67	0.32	17,394,896.28	4,000	2,000.00
\$ / R	On 26/05/2017	Any day expiry	13.39560	13.39560		13.21980	13.21980		17.98	0.00	0.00	0	0.00	
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	203.88360	0.20388	326.62940	0.32663	203.884	18.35	0.61	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	0.04610	0.00005	0.04110	0.00004	0.046	34.09	0.00	0.00	0	60.00
\$ / R	On 30/05/2017	Any day expiry	13.40540	13.40540		13.22890	13.22890		16.99	0.00	0.00	0	1,391.00	
\$ / R	On 31/05/2017	Any day expiry	13.40780	13.40780		13.23120	13.23120		17.07	0.00	37,408,163.00	2,782	1,200.00	
\$ / R	On 05/06/2017	Any day expiry	13.41940	13.41940		13.39960	13.39960		16.82	0.00	0.00	0	0.00	
\$ / R	On 05/06/2017	Any day expiry	13.10	Put	74.95050	0.07495	0.00000	0.00000	74.951	16.54	0.25	100,510,938.30	30,000	30,000.00
\$ / R	On 05/06/2017	Any day expiry	13.77	Call	85.83770	0.08584	0.00000	0.00000	85.838	18.08	0.27	107,250,398.40	30,000	30,000.00
\$ / R	On 07/06/2017	Any day expiry	13.42410	13.42410		13.24720	13.24720		16.97	0.00	0.00	0	0.00	
\$ / R	On 09/06/2017	Any day expiry	13.42880	13.42880		13.25180	13.25180		17.22	0.00	0.00	0	0.00	
\$ / R	On 09/06/2017	Any day expiry	13.00	Put	60.30250	0.06030	96.20940	0.09621	60.303	16.08	0.20	0.00	0	20,000.00
\$ / R	On 12/06/2017	Any day expiry	13.43570	13.43570		13.25870	13.25870		16.96	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 12/06/2017	Any day expiry	13.00	Put	68.14210	0.06814	103.59250	0.10359	68.142	16.01	0.21	0.00	0	100.00
\$ / R	On 12/06/2017	Any day expiry	13.20	Put	129.71950	0.12972	186.55940	0.18656	129.720	16.43	0.33	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.45210	13.45210	13.27470	13.27470		16.87	0.00	1,374,468,317.50	102,175	850,349.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	3.12490	0.00312	3.46720	0.00347	3.125	19.91	0.01	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	5.96790	0.00597	6.70810	0.00671	5.968	19.19	0.02	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	7.95950	0.00796	8.62350	0.00862	7.960	18.87	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	11.56650	0.01157	12.62280	0.01262	11.567	18.21	0.04	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	13.10100	0.01310	14.34750	0.01435	13.101	17.98	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	21.54350	0.02154	24.05650	0.02406	21.543	17.10	0.07	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	833.32370	0.83332	662.92000	0.66292	833.324	16.44	0.90	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	36.19240	0.03619	48.08500	0.04809	36.192	16.17	0.11	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	733.01330	0.73301	572.36310	0.57236	733.013	15.95	0.87	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	45.11490	0.04511	66.27780	0.06628	45.115	15.77	0.14	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	63.81140	0.06381	91.79940	0.09180	63.811	15.94	0.18	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	600.24250	0.60024	452.32270	0.45232	600.243	15.97	0.81	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	539.67550	0.53968	398.13820	0.39814	539.676	16.11	0.77	0.00	0	1,578.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	87.57550	0.08758	123.43820	0.12344	87.575	16.11	0.23	0.00	0	88,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	172.01150	0.17201	231.28270	0.23128	172.012	16.53	0.37	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	362.50260	0.36250	246.93620	0.24694	362.503	16.57	0.62	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	193.45310	0.19345	259.15670	0.25916	193.453	16.62	0.40	5,412,394.65	1,000	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	323.81670	0.32382	217.31250	0.21731	323.817	16.68	0.58	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	298.02760	0.29803	198.02550	0.19803	298.028	16.77	0.55	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	269.08700	0.26909	176.83340	0.17683	269.087	16.87	0.51	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	295.57460	0.29557	386.01080	0.38601	295.575	17.02	0.52	701,699.10	100	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	247.67460	0.24767	160.71080	0.16071	247.675	17.02	0.48	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	416.87940	0.41688	526.07920	0.52608	416.879	17.60	0.62	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	175.87880	0.17588	108.59550	0.10860	175.879	17.63	0.37	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	147.42130	0.14742	88.87170	0.08887	147.421	17.94	0.32	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	517.63940	0.51764	638.95020	0.63895	517.639	18.03	0.69	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	547.97040	0.54797	672.44240	0.67244	547.970	18.15	0.71	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	102.77930	0.10278	58.26840	0.05827	102.779	18.54	0.24	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	650.67930	0.65068	783.56840	0.78357	650.679	18.54	0.76	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	95.53770	0.09554	53.30600	0.05331	95.538	18.67	0.23	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	741.83250	0.74183	880.85530	0.88086	741.833	18.87	0.80	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	758.62350	0.75862	898.84260	0.89884	758.624	18.91	0.80	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	801.09160	0.80109	944.16980	0.94417	801.092	19.03	0.82	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	844.21600	0.84422	989.97340	0.98997	844.216	19.14	0.83	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	63.73770	0.06374	33.11860	0.03312	63.738	19.19	0.16	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	62.48500	0.06248	32.36630	0.03237	62.485	19.21	0.16	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	932.23860	0.93224	1,082.83840	1.08284	932.239	19.37	0.86	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	47.20490	0.04720	23.40520	0.02341	47.205	19.52	0.13	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	38.54590	0.03855	18.52530	0.01853	38.546	19.75	0.11	2,842,707.00	2,000	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	23.09110	0.02309	10.83470	0.01083	23.091	20.31	0.07	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,455.48010	1.45548	1,623.53310	1.62353	1,455.480	20.70	0.95	0.00	0	1,297.00

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 19/06/2017	Foreign Exchange Future	15.00	Call	14.31770	0.01432	6.66680	0.00667	14.318	21.03	0.04	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	11.90510	0.01191	5.52380	0.00552	11.905	21.33	0.04	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	10.86470	0.01086	5.03510	0.00504	10.865	21.48	0.03	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	6.93820	0.00694	3.21440	0.00321	6.938	22.23	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	5.82490	0.00582	2.70480	0.00270	5.825	22.53	0.02	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,053.72490	2.05372	2,228.00480	2.22800	2,053.725	22.53	0.98	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	3.62270	0.00362	1.70420	0.00170	3.623	23.37	0.01	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,331.52270	2.33152	2,507.00420	2.50700	2,331.523	23.37	0.99	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	3.22880	0.00323	1.52580	0.00153	3.229	23.58	0.01	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	3.17650	0.00318	1.50220	0.00150	3.176	23.61	0.01	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	2.53520	0.00254	1.42370	0.00142	2.535	24.04	0.01	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	2.16610	0.00217	1.43910	0.00144	2.166	24.34	0.01	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	1.99810	0.00200	1.45750	0.00146	1.998	24.84	0.01	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	1.99020	0.00199	1.47000	0.00147	1.990	25.26	0.01	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	1.98850	0.00199	1.60020	0.00160	1.988	28.57	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.64930	0.00065	0.31040	0.00031	0.649	33.98	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.24670	0.00025	0.10990	0.00011	0.247	33.98	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.02810	0.00003	0.01080	0.00001	0.028	33.98	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.47300	13.47300	13.29480	13.29480		16.79	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	318.87790	0.31888	406.44990	0.40645	318.878	16.93	0.50	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	3.74580	0.00375	2.56890	0.00257	3.746	23.74	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.47760	13.47760	13.29930	13.29930		16.80	0.00	0.00	0	2,142.00
\$ / R	On 05/07/2017	Any day expiry			13.48920	13.48920	13.31050	13.31050		16.77	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	160.64440	0.16064	105.64130	0.10564	160.644	18.10	0.30	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			13.49380	13.49380	13.31490	13.31490		16.78	0.00	30,959,530.00	2,300	5,100.00
\$ / R	On 10/07/2017	Any day expiry			13.50080	13.50080	13.32170	13.32170		16.65	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	161.21160	0.16121	107.45630	0.10746	161.212	18.13	0.29	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.50540	13.50540	13.32610	13.32610		16.68	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	642.04680	0.64205	759.73950	0.75974	642.047	17.83	0.67	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	2.43560	0.00244	1.36480	0.00136	2.436	28.27	0.01	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.51000	13.51000	13.33060	13.33060		16.69	0.00	26,979.00	2	1,108.00
\$ / R	On 17/07/2017	Any day expiry			13.51700	13.51700	13.33730	13.33730		16.58	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			13.52630	13.52630	13.34630	13.34630		16.74	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.53550	13.53550	13.35520	13.35520		16.68	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	227.52780	0.22753	285.28020	0.28528	227.528	16.14	0.35	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	161.28470	0.16128	112.10570	0.11211	161.285	18.47	0.26	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.54000	13.54000	13.35970	13.35970		16.71	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	373.08950	0.37309	454.88380	0.45488	373.089	16.63	0.47	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	11.30570	0.01131	8.48760	0.00849	11.306	22.38	0.02	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.54910	13.54910	13.36860	13.36860		16.65	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry			13.57410	13.57410	13.39320	13.39320		16.66	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.58770	13.58770	13.40660	13.40660		16.73	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	330.05100	0.33005	395.97640	0.39598	330.051	16.36	0.40	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.61490	13.61490	13.43330	13.43330		16.67	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 29/08/2017	Any day expiry	13.50	Put	419.37330	0.41937	494.52490	0.49452	419.373	16.52	0.44	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	26.22930	0.02623	18.37590	0.01838	26.229	22.35	0.04	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.66020	13.66020	13.47770	13.47770		16.71	0.00	81,141,588.00	5,940	50,759.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	43.37860	0.04338	44.75710	0.04476	43.379	15.94	0.07	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	96.38750	0.09639	117.79900	0.11780	96.388	15.28	0.15	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	164.63820	0.16464	197.56990	0.19757	164.638	15.55	0.22	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	886.01240	0.88601	748.12580	0.74813	886.012	15.76	0.72	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	225.81240	0.22581	270.42580	0.27043	225.812	15.76	0.28	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	277.96670	0.27797	329.83100	0.32983	277.967	15.97	0.32	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	392.32290	0.39232	458.19950	0.45820	392.323	16.34	0.40	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	602.45710	0.60246	492.05950	0.49206	602.457	16.49	0.57	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Call	542.13790	0.54214	440.78380	0.44078	542.138	16.68	0.53	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	511.93790	0.51194	593.08380	0.59308	511.938	16.68	0.47	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	582.24660	0.58225	670.22920	0.67023	582.247	16.90	0.51	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	588.31990	0.58832	676.84070	0.67684	588.320	16.92	0.51	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	473.11210	0.47311	381.26710	0.38127	473.112	16.99	0.48	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	342.50990	0.34251	270.56170	0.27056	342.510	17.75	0.37	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	896.80270	0.89680	1,008.28440	1.00828	896.803	17.79	0.63	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	970.57430	0.97057	1,086.55570	1.08656	970.574	17.98	0.66	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	308.26570	0.30827	242.18530	0.24219	308.266	18.00	0.34	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,085.28560	1.08529	1,207.37320	1.20737	1,085.286	18.27	0.69	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	268.95270	0.26895	209.69230	0.20969	268.953	18.33	0.31	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	258.42090	0.25842	201.03650	0.20104	258.421	18.43	0.30	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	225.76290	0.22576	174.36340	0.17436	225.763	18.76	0.26	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	181.25880	0.18126	136.55810	0.13656	181.259	19.31	0.22	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	79.95800	0.07996	57.31870	0.05732	79.958	20.83	0.11	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	58.45020	0.05845	39.97670	0.03998	58.450	21.43	0.08	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	38.37740	0.03838	27.52530	0.02753	38.377	21.51	0.06	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	30.94150	0.03094	22.88020	0.02288	30.942	21.55	0.05	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	29.94960	0.02995	22.25720	0.02226	29.950	21.56	0.04	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	9.92930	0.00993	7.90260	0.00790	9.929	21.71	0.02	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.68050	13.68050	13.49770	13.49770		16.79	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	451.99960	0.45200	522.55110	0.52255	452.000	16.49	0.43	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	33.26110	0.03326	22.85600	0.02286	33.261	21.55	0.05	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.68280	13.68280	13.49990	13.49990		16.79	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.73940	13.73940	13.55550	13.55550		16.80	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.74850	13.74850	13.56430	13.56430		16.82	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	236.67940	0.23668	275.71330	0.27571	236.679	15.68	0.26	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	479.50230	0.47950	547.06420	0.54706	479.502	16.45	0.41	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	483.49450	0.48349	396.94050	0.39694	483.494	17.41	0.44	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	55.69750	0.05570	38.19540	0.03820	55.698	22.55	0.07	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.78700	13.78700	13.60210	13.60210		16.84	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.82080	13.82080	13.63530	13.63530		16.80	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	501.77080	0.50177	567.58300	0.56758	501.771	16.36	0.40	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	77.68550	0.07769	56.88580	0.05689	77.686	22.93	0.08	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.86570	13.86570	13.67950	13.67950		16.79	0.00	12,285,010.20	886	89,350.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	55.52160	0.05552	65.30710	0.06531	55.522	15.46	0.07	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	80.18320	0.08018	92.62430	0.09262	80.183	15.36	0.10	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	107.09870	0.10710	122.17550	0.12218	107.099	15.28	0.13	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	137.16490	0.13716	158.89130	0.15889	137.165	15.21	0.15	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	157.08920	0.15709	183.15070	0.18315	157.089	15.23	0.17	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	193.52040	0.19352	224.07950	0.22408	193.520	15.36	0.20	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	299.47700	0.29948	342.92780	0.34293	299.477	15.65	0.27	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	342.82820	0.34283	393.56810	0.39357	342.828	15.75	0.30	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	366.54420	0.36654	420.36970	0.42037	366.544	15.82	0.32	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	379.11060	0.37911	434.13970	0.43414	379.111	15.86	0.32	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	440.91100	0.44091	501.58920	0.50159	440.911	16.07	0.36	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	464.23530	0.46424	526.93080	0.52693	464.235	16.14	0.37	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	878.51560	0.87852	759.05430	0.75905	878.516	16.28	0.61	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	738.01640	0.73802	822.41750	0.82242	738.016	16.88	0.48	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	792.91120	0.79291	881.02250	0.88102	792.911	17.02	0.50	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,127.93280	1.12793	1,235.91880	1.23592	1,127.933	17.78	0.60	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	373.39250	0.37339	311.62350	0.31162	373.393	18.59	0.32	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	351.62360	0.35162	291.39190	0.29139	351.624	18.77	0.30	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	349.71940	0.34972	289.62390	0.28962	349.719	18.79	0.30	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	212.93260	0.21293	171.40230	0.17140	212.933	19.95	0.19	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	122.37540	0.12238	96.98190	0.09698	122.375	21.66	0.12	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	120.39510	0.12040	95.29790	0.09530	120.395	21.73	0.11	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	118.93930	0.11894	94.06070	0.09406	118.939	21.78	0.11	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	117.03900	0.11704	92.44680	0.09245	117.039	21.85	0.11	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	84.59200	0.08459	59.70930	0.05971	84.592	23.21	0.08	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.87470	13.87470	13.68830	13.68830		16.79	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	515.68210	0.51568	582.29580	0.58230	515.682	16.29	0.39	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	91.13200	0.09113	65.10390	0.06510	91.132	23.20	0.09	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.99370	13.99370	13.80530	13.80530		16.78	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.99820	13.99820	13.80970	13.80970		16.77	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.06860	14.06860	13.87840	13.87840		16.74	0.00	0.00	0	8,767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	344.07600	0.34408	390.69660	0.39070	344.076	15.46	0.26	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	492.24770	0.49225	557.12950	0.55713	492.248	15.79	0.34	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	583.47730	0.58348	507.99240	0.50799	583.477	17.91	0.39	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	534.00440	0.53400	463.81700	0.46382	534.004	18.20	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	458.68680	0.45869	394.46630	0.39447	458.687	18.70	0.32	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.14960	14.14960	13.95750	13.95750		16.78	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,487.36570	1.48737	1,602.80160	1.60280	1,487.366	17.89	0.60	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	458.17470	0.45817	397.23600	0.39724	458.175	18.95	0.30	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.18460	14.18460	13.99180	13.99180		16.81	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.19340	14.19340	14.00030	14.00030		16.79	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.27030	14.27030	14.07580	14.07580		16.90	0.00	0.00	0	3,115.00

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	11.00	Put	20.83480	0.02083	23.53030	0.02353	20.835	13.37	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	401.58980	0.40159	453.33040	0.45333	401.590	15.54	0.26	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	648.47900	0.64848	723.71220	0.72371	648.479	16.06	0.36	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	456.59060	0.45659	399.60140	0.39960	456.591	19.46	0.28	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.39800	14.39800	14.20110	14.20110		17.13	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.47790	14.47790	14.27940	14.27940		17.21	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.60790	14.60790	14.40700	14.40700		17.39	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.67860	14.67860	14.47630	14.47630		17.44	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.81780	14.81780	14.61280	14.61280		17.56	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.89310	14.89310	14.68670	14.68670		17.63	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.45210	13.45210	13.27470	13.27470		16.87	0.00	13,452.10	1	566.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.66020	13.66020	13.47770	13.47770		16.71	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.86570	13.86570	13.67950	13.67950		16.79	0.00	0.00	0	42.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.06860	14.06860	13.87840	13.87840		16.74	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.27030	14.27030	14.07580	14.07580		16.90	0.00	0.00	0	147.00
£ / R	On 31/05/2017	Any day expiry			17.42700	17.42700	17.17450	17.17450		16.97	0.00	0.00	0	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.49340	17.49340	17.24050	17.24050		16.64	0.00	49,523,815.40	2,831	51,588.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	46.53610	0.04654	63.11870	0.06312	46.536	16.47	0.11	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	1,039.93610	1.03994	803.61870	0.80362	1,039.936	16.47	0.89	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	340.49650	0.34050	213.54780	0.21355	340.497	16.64	0.51	0.00	0	300.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.81290	17.81290	17.55160	17.55160		16.49	0.00	14,107,816.80	792	2,847.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.13190	18.13190	17.86410	17.86410		16.35	0.00	0.00	0	2,215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12114	0.12114	0.11935	0.11935		18.60	0.00	0.00	0	122.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12352	0.12352	0.12168	0.12168		16.34	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12595	0.12595	0.12405	0.12405		16.30	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.91760	14.91760	14.75230	14.75230		15.28	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.98000	14.98000	14.81500	14.81500		15.62	0.00	19,743,640.00	1,318	72,425.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.28420	15.28420	15.11290	15.11290		15.37	0.00	15,284,200.00	1,000	7,021.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.59030	15.59030	15.41390	15.41390		15.52	0.00	0.00	0	4,653.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	145.60510	0.14561	170.14210	0.17014	145.605	14.53	0.15	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	467.01970	0.46702	402.85250	0.40285	467.020	16.48	0.37	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.90150	15.90150	15.71940	15.71940		15.64	0.00	7,950,750.00	500	3,669.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	478.49320	0.47849	0.00000	0.00000	478.493	14.83	0.32	28,914,598.25	5,648	5,648.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.31809	96.31809	95.80841	95.80841			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.34544	93.34544	92.84892	92.84892			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.11560	92.11560	91.61395	91.61395			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.27900	94.27900	93.75760	93.75760			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.04780	98.04780	97.50324	97.50324			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.66614	96.66614	96.08556	96.08556			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 21/06/2027	Interest Rate Swap		98.73663	98.73663		98.13921	98.13921			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60699	99.60699		99.60699	99.60699			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61313	99.61313		99.61155	99.61155			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.82681	99.82681		99.81969	99.81969			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.78201	99.78201		99.76700	99.76700			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.97219	99.97219		99.94493	99.94493			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.85498	99.85498		99.84778	99.84778			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.06238	99.06238		99.04757	99.04757			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.65866	98.65866		98.63222	98.63222			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.61899	98.61899		98.57826	98.57826			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.03000	99.03000		98.97000	98.97000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.45409	99.45409		99.38202	99.38202			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.88803	99.88803		99.79244	99.79244			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.77380	96.77380		96.59729	96.59729			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.05789	96.05789		95.85976	95.85976			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.31104	95.31104		95.08879	95.08879			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		95.53708	95.53708		95.28783	95.28783			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.76005	97.76005		97.48666	97.48666			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.93204	97.93204		97.63518	97.63518			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		99.16362	99.16362		98.84481	98.84481			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		543.22000	543.22000		544.18500	544.18500			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		553.61000	553.61000		554.59800	554.59800			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		564.40400	564.40400		565.40500	565.40500			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		622.24400	622.24400		625.57700	625.57700			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		634.14600	634.14600		637.54700	637.54700			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		646.51000	646.51000		649.97100	649.97100			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		561.88900	561.88900		564.63100	564.63100			0.00	370,846,740.00	66	600.00
ALBI	On 02/11/2017	Index Future		572.63600	572.63600		575.43400	575.43400			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		583.80100	583.80100		586.64700	586.64700			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		9.99110	9.99110		9.85780	9.85780		13.73	0.00	1,029,083.30	103	23,163.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.13160	10.13160		9.99490	9.99490		13.55	0.00	0.00	0	2,390.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.27200	10.27200		10.13280	10.13280		13.32	0.00	0.00	0	1,153.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		9.90170	9.90170		9.76570	9.76570		14.19	0.00	69,183,177.90	6,987	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.07040	10.07040		9.93060	9.93060		14.06	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.23920	10.23920		10.09670	10.09670		14.14	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
CHF / R	On 19/06/2017	Foreign Exchange Future	13.77070		13.77070		13.58560	13.58560		16.53	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.06650		14.06650		13.87400	13.87400		15.97	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.36570		14.36570		14.16680	14.16680		16.13	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.94990		1.94990		1.92740	1.92740		16.03	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.96740		1.96740		1.94450	1.94450		15.59	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.98440		1.98440		1.96120	1.96120		15.71	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.01860		2.01860		1.99680	1.99680		14.98	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 03/08/2017	Bond Future	10.79158		78.07180		10.73081	78.44473			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.88507		75.77315		10.82212	76.15378			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.98038		77.25053		10.91538	77.63766			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 03/08/2017	Bond Future	11.02757		81.10501		10.96168	81.56046			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.12134		78.39458		11.05307	78.85936			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.21383		79.92303		11.14337	80.39587			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 03/08/2017	GOVI	560.23700		560.23700		562.97900	562.97900			0.00	0.00	0	402.00
GOVI	On 02/11/2017	GOVI	570.95300		570.95300		573.75100	573.75100			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	582.08500		582.08500		584.93200	584.93200			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.72950		1.72950		1.70590	1.70590		17.15	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.75980		1.75980		1.73560	1.73560		16.13	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.78900		1.78900		1.76450	1.76450		16.76	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
I2025	On 03/08/2017	Bond Future		129.12649	129.12649		129.09963	129.09963			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		131.63097	131.63097		131.60534	131.60534			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		132.91135	132.91135		132.88322	132.88322			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
I2029	On 01/02/2018	Bond Future		104.11824	104.11824		104.09650	104.09650			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 03/08/2017	Bond Future		106.42191	106.42191		106.40013	106.40013			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future		107.40913	107.40913		107.38832	107.38832			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		109.55723	109.55723		109.53441	109.53441			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 03/08/2017	Bond Future		131.04221	131.04221		131.44892	131.44892			0.00	0.00	0	22,439.00
I2038	On 02/11/2017	Bond Future		133.58389	133.58389		134.00017	134.00017			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		134.73434	134.73434		135.15679	135.15679			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 03/08/2017	Bond Future		127.85765	127.85765		127.83124	127.83124			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future		128.75428	128.75428		128.72898	128.72898			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.32947	131.32947		131.30155	131.30155			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 03/08/2017	Bond Future		135.89762	135.89762		135.86933	135.86933			0.00	2,717,952.40	20	26,029.00
I2050	On 02/11/2017	Bond Future		138.53346	138.53346		138.50616	138.50616			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		139.61199	139.61199		139.58218	139.58218			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 03/08/2017	Index Future		251.13400	251.13400		251.23800	251.23800			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future		256.00500	256.00500		256.11500	256.11500			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		261.12500	261.12500		261.23300	261.23300			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.24000	92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.22000	92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.14000	92.86000		7.14000	7.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	1,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.05000	92.95000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.10000	92.90000		7.10000	92.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.16000	92.84000		7.16000	92.84000			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
KES / R	On 19/06/2017	Foreign Exchange Future			0.12960		0.12960		0.12770	0.12770			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12940		0.12940		0.12730	0.12730			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12920		0.12920		0.12680	0.12680			0.00	0.00	0	0.00
NOK/R	On 19/06/2017	Foreign Exchange Future			1.59590		1.59590		1.58520	1.58520		14.09	0.00	7,057,069.80	4,422	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.62300		1.62300		1.61170	1.61170		13.55	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.29450		9.29450		9.19620	9.19620		14.61	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.41940		9.41940		9.31830	9.31830		14.45	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.54300		9.54300		9.43970	9.43970		14.41	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.28580		1.28580		1.28390	1.28390			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30080		1.30080		1.29880	1.29880			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31590		1.31590		1.31390	1.31390			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.30040		1.30040		1.29870	1.29870			0.00	3,485,072.00	2,680	8,108.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30400		1.30400		1.30230	1.30230			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30770		1.30770		1.30590	1.30590			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.11360		1.11360		1.11600	1.11600			0.00	0.00	0	87.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.11890		1.11890		1.12130	1.12130			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.12440		1.12440		1.12680	1.12680			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.79797		112.06603		8.70528	112.69292		7.95	0.00	657,155,199.92	5,864	88,932.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,473.16000		1.47316		1,214.63000	1.21463	1,473.160	8.01	0.46	0.00	0	750.00
R186	On 03/08/2017	Bond Future	8.90	Put	1,326.12000		1.32612		1,087.08000	1.08708	1,326.120	8.04	0.43	0.00	0	1,050.00
R186	On 03/08/2017	Bond Future	9.00	Put	1,065.06000		1.06506		863.02000	0.86302	1,065.060	8.10	0.37	0.00	0	2,604.00
R186	On 03/08/2017	Bond Future	9.35	Put	450.69000		0.45069		350.95000	0.35095	450.690	8.31	0.19	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	298.68000		0.29868		228.82000	0.22882	298.680	8.40	0.13	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.84064		114.20931		8.74391	114.84908		7.86	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.88054		111.13321		8.77987	111.78409		8.16	0.00	0.00	0	0.00
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 03/08/2017	Bond Future			297.99372		297.99372		298.26692	298.26692			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			303.77351		303.77351		304.05595	304.05595			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			302.79473		302.79473		303.07829	303.07829			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 03/08/2017	Bond Future			244.28975		244.28975		244.23891	244.23891			0.00	0.00	0	30,577.00

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
R202	On 02/11/2017	Bond Future		249.02783	249.02783		248.97946	248.97946			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future		250.26139	250.26139		250.20828	250.20828			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 03/08/2017	Bond Future		8.14963	101.62295		8.09223	101.87333		5.29	0.00	1,219,475.40	12	32,302.00
R2023	On 02/11/2017	Bond Future		8.17486	99.63611		8.11395	99.89206		4.79	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future		8.19581	101.57875		8.13148	101.83848		4.94	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 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.27087	90.88649		9.18392	91.48319			0.00	10,270,173.37	113	32,213.00
R2030	On 02/11/2017	Bond Future		9.31851	92.62464		9.22851	93.23349			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future		9.36443	90.42542		9.27146	91.04501			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 03/08/2017	Bond Future		9.42407	93.68669		9.33728	94.32626		11.19	0.00	164,513,827.64	1,756	26,671.00
R2032	On 02/11/2017	Bond Future		9.47591	91.32050		9.38618	91.97306		11.78	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.52588	93.10098		9.43336	93.76513		11.59	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 03/08/2017	Bond Future		9.60002	97.77417		9.53898	98.26563			0.00	0.00	0	9,951.00
R2035	On 02/11/2017	Bond Future		9.65498	95.14315		9.59193	95.64472			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.70938	96.99813		9.64444	97.50840			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 03/08/2017	Bond Future		9.70416	89.73129		9.63806	90.26023		13.25	0.00	0.00	0	57,059.00
R2037	On 02/11/2017	Bond Future		9.75618	91.44734		9.68801	91.98710		13.44	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.80704	88.97488		9.73691	89.52412		13.82	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 03/08/2017	Bond Future		7.44032	101.75091		7.39325	101.81152		1.06	0.00	16,890,651.06	166	41,529.00
R204	On 02/11/2017	Bond Future		7.36411	103.69696		7.30533	103.75951		0.55	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.20571	101.67849		7.13091	101.74104		0.80	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 03/08/2017	Bond Future		9.80005	92.97784		9.73397	93.54125		13.91	0.00	0.00	0	13,816.00
R2040	On 02/11/2017	Bond Future		9.85318	94.75595		9.78505	95.33090		14.14	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.90527	92.09763		9.83520	92.68269		14.54	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

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
R2044	On 03/08/2017	Bond Future			9.85948		89.81308		9.79855	90.33476		14.57	0.00	0.00	0	22,344.00
R2044	On 02/11/2017	Bond Future			9.91207		91.53062		9.84928	92.06302		14.85	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.96365		88.93461		9.89912	89.47628		15.26	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 03/08/2017	Bond Future			9.83444		93.37601		9.77350	93.91133		14.45	0.00	0.00	0	69,161.00
R2048	On 02/11/2017	Bond Future			9.88835		90.72431		9.82554	91.27054		15.42	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.94176		92.49310		9.87718	93.04901		15.09	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 03/08/2017	Bond Future			7.52668		99.86004		7.49364	99.93211		1.92	0.00	0.00	0	45,809.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,454.93000		1.45493		1,523.84000	1.52384	1,454.930	1.99	0.94	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.49203		101.76988		7.45456	101.84409		1.50	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.43109		100.11206		7.38911	100.18651		1.76	0.00	0.00	0	0.00
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 03/08/2017	Bond Future			7.67005		99.50652		7.63801	99.60509		3.18	0.00	74,828,903.04	752	32,968.00
R208	On 02/11/2017	Bond Future			7.66357		98.00767		7.62861	98.10889		2.64	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.64481		99.91856		7.60719	100.02056		2.88	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 03/08/2017	Bond Future			9.56599		73.61132		9.50505	74.02234		13.15	0.00	0.00	0	70,969.00
R209	On 02/11/2017	Bond Future			9.61404		71.86919		9.55126	72.28869		14.10	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	275.13000		0.27513		319.95000	0.31995	275.130	13.51	0.09	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,114.26000		1.11426		1,244.17000	1.24417	1,114.260	13.66	0.28	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,665.60000		1.66560		1,535.06000	1.53506	1,665.600	14.32	0.34	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	715.91000		0.71591		650.85000	0.65085	715.910	14.86	0.18	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.66028		73.27046		9.59584	73.69721		13.82	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 03/08/2017	Bond Future			187.51752		187.51752		187.47893	187.47893			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			188.75442		188.75442		188.71766	188.71766			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
R210	On 01/02/2018	Bond Future	192.52930		192.52930		192.48905	192.48905			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
R212	On 03/08/2017	Bond Future	148.80848		148.80848		148.97435	148.97435			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future	151.69468		151.69468		151.86576	151.86576			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	152.66829		152.66829		152.84043	152.84043			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 03/08/2017	Bond Future	9.29469	85.56605		9.21300	86.11372			10.91	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future	9.34339	83.65252		9.25898	84.21126			11.54	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.39118	85.28347		9.30413	85.85217			11.37	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 03/08/2017	Bond Future	9.73183	73.16522		9.66580	73.62511			13.92	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future	9.78261	71.26803		9.71463	71.73731			15.00	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.83272	72.65755		9.76291	73.13513			14.66	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 19/06/2017	Foreign Exchange Future	23,045.42000	23,045.42000		22,764.60000	22,764.60000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.66590	9.66590		9.54420	9.54420			14.83	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.68680	3.68680		3.69720	3.69720			15.33	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.43450	1.43450		1.42020	1.42020				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.40600	1.40600		1.39190	1.39190				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.38080	1.38080		1.36750	1.36750				0.00	0.00	0	0.00
Total for Derivatives :												3,285,138,219.81	216,216	3 883 889.00
Grand Total:												3,285,138,219.81	216,216	3 883 889.00