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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/05/2017

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 25/05/2017	Any day expiry	12.95920	12.95920		13.05250	13.05250		19.83	0.00	0.00	0	0.00	
\$ / R	On 25/05/2017	Any day expiry	13.56	Call	1.22900	0.00123	7.64760	0.00765	1.229	38.91	0.01	0.00	0	2,000.00
\$ / R	On 26/05/2017	Any day expiry	12.95920		12.95920	12.95920	13.05250	13.05250	19.34	0.00	0.00	0	0.00	
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	548.14880	0.54815	462.36280	0.46236	548.149	34.04	0.95	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	0.00050	0.00000	0.17990	0.00018	0.001	63.13	0.00	0.00	0	60.00
\$ / R	On 30/05/2017	Any day expiry	12.96670		12.96670	12.96670	13.06120	13.06120	16.87	0.00	0.00	0	1,391.00	
\$ / R	On 31/05/2017	Any day expiry	12.96800		12.96800	12.96800	13.06340	13.06340	17.15	0.00	0.00	0	1,200.00	
\$ / R	On 05/06/2017	Any day expiry	12.97420		12.97420	12.97420	13.07490	13.07490	16.15	0.00	0.00	0	0.00	
\$ / R	On 05/06/2017	Any day expiry	13.10	Put	225.96950	0.22597	172.94750	0.17295	225.970	16.44	0.62	0.00	0	30,000.00
\$ / R	On 05/06/2017	Any day expiry	13.77	Call	8.07130	0.00807	14.21100	0.01421	8.071	19.10	0.04	0.00	0	30,000.00
\$ / R	On 06/06/2017	Any day expiry	12.97690		12.97690	12.97690	13.11900	13.11900	16.17	0.00	0.00	0	0.00	
\$ / R	On 06/06/2017	Any day expiry	13.10	Put	231.72540	0.23173	0.00000	0.00000	231.725	16.59	0.61	241,061,625.00	30,000	30,000.00
\$ / R	On 07/06/2017	Any day expiry	12.97950		12.97950	12.97950	13.07970	13.07970	16.19	0.00	0.00	0	0.00	
\$ / R	On 09/06/2017	Any day expiry	12.98470		12.98470	12.98470	13.08450	13.08450	16.56	0.00	0.00	0	0.00	
\$ / R	On 09/06/2017	Any day expiry	13.00	Put	187.44940	0.18745	145.54040	0.14554	187.449	16.56	0.51	0.00	0	20,000.00
\$ / R	On 12/06/2017	Any day expiry	12.99250		12.99250	12.99250	13.09180	13.09180	16.27	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	12.90	Put	147.39090	0.14739	0.00000	0.00000	147.391	16.13	0.42	1,084,830.52	200	200.00
\$ / R	On 12/06/2017	Any day expiry	13.00	Put	196.24330	0.19624	153.15970	0.15316	196.243	16.27	0.50	0.00	0	100.00
\$ / R	On 12/06/2017	Any day expiry	13.20	Put	322.59720	0.32260	262.71230	0.26271	322.597	16.96	0.65	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.01080	13.01080	13.10860	13.10860		16.27	0.00	963,814,042.40	74,078	879,661.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	6.69520	0.00670	5.67320	0.00567	6.695	19.38	0.03	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	10.63890	0.01064	9.24730	0.00925	10.639	17.75	0.04	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	13.28080	0.01328	11.53060	0.01153	13.281	17.01	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	18.79360	0.01879	16.24730	0.01625	18.794	15.90	0.07	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	21.18440	0.02118	18.27510	0.01828	21.184	15.53	0.08	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	45.95910	0.04596	32.76430	0.03276	45.959	15.42	0.16	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	441.11150	0.44111	518.30000	0.51830	441.112	15.67	0.76	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	98.07900	0.09808	74.03600	0.07404	98.079	15.77	0.28	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	365.57740	0.36558	436.30730	0.43631	365.577	15.86	0.68	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	129.40940	0.12941	99.82590	0.09983	129.409	15.93	0.34	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	171.04140	0.17104	134.90130	0.13490	171.041	16.10	0.41	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	271.03970	0.27104	331.35580	0.33136	271.040	16.13	0.57	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	230.72460	0.23072	285.61730	0.28562	230.725	16.27	0.52	0.00	0	1,578.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	219.92460	0.21992	177.01730	0.17702	219.925	16.27	0.48	0.00	0	88,355.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	378.00510	0.37801	316.59840	0.31660	378.005	17.14	0.65	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	133.07760	0.13308	168.32630	0.16833	133.078	17.21	0.34	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	414.08680	0.41409	349.86080	0.34986	414.087	17.32	0.67	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	114.67640	0.11468	146.10370	0.14610	114.676	17.46	0.30	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	102.99000	0.10299	131.87440	0.13187	102.990	17.63	0.28	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	90.42770	0.09043	116.46680	0.11647	90.428	17.84	0.25	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	81.07300	0.08107	104.91170	0.10491	81.073	18.02	0.23	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	731.78460	0.73178	651.52410	0.65152	731.785	18.60	0.84	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	51.24870	0.05125	68.64000	0.06864	51.249	18.61	0.16	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	39.45060	0.03945	54.62230	0.05462	39.451	18.75	0.12	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	855.61780	0.85562	772.15240	0.77215	855.618	18.79	0.88	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	891.90030	0.89190	807.37550	0.80738	891.900	18.85	0.89	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	22.86460	0.02286	33.13020	0.03313	22.865	19.03	0.08	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,012.06460	1.01206	924.53020	0.92453	1,012.065	19.03	0.92	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	20.43400	0.02043	29.89740	0.02990	20.434	19.09	0.07	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,115.94490	1.11594	1,026.33250	1.02633	1,115.945	19.19	0.94	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,135.01010	1.13501	1,045.06150	1.04506	1,135.010	19.21	0.94	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,182.88080	1.18288	1,092.14390	1.09214	1,182.881	19.28	0.95	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,231.02130	1.23102	1,139.56620	1.13957	1,231.021	19.35	0.96	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	11.14630	0.01115	17.22200	0.01722	11.146	19.38	0.04	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	10.82230	0.01082	16.76770	0.01677	10.822	19.40	0.04	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,328.24790	1.32825	1,235.28920	1.23529	1,328.248	19.59	0.97	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	7.87250	0.00787	11.48870	0.01149	7.873	19.92	0.03	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	6.48780	0.00649	9.40590	0.00941	6.488	20.39	0.02	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	4.11240	0.00411	5.83650	0.00584	4.112	21.56	0.02	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,882.44080	1.88244	1,785.93390	1.78593	1,882.441	22.21	0.99	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	2.71060	0.00271	3.74570	0.00375	2.711	22.73	0.01	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	2.31900	0.00232	3.16660	0.00317	2.319	23.19	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	2.14970	0.00215	2.91750	0.00292	2.150	23.43	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	1.50370	0.00150	1.97550	0.00198	1.504	24.60	0.01	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	1.31620	0.00132	1.70570	0.00171	1.316	25.06	0.00	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,490.51620	2.49052	2,393.10570	2.39311	2,490.516	25.06	1.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	1.20840	0.00121	1.30820	0.00131	1.208	27.08	0.00	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,770.40840	2.77041	2,672.70820	2.67271	2,770.408	27.08	1.00	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	1.23000	0.00123	1.32540	0.00133	1.230	27.68	0.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	1.23320	0.00123	1.32790	0.00133	1.233	27.76	0.00	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	1.28030	0.00128	1.36670	0.00137	1.280	28.96	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	1.31680	0.00132	1.39740	0.00140	1.317	29.82	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	1.35550	0.00136	1.43070	0.00143	1.356	30.68	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	1.37980	0.00138	1.45190	0.00145	1.380	31.19	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	1.59820	0.00160	1.64710	0.00165	1.598	35.23	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.13020	0.00013	0.20320	0.00020	0.130	36.69	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.04330	0.00004	0.07040	0.00007	0.043	36.69	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00370	0.00000	0.00660	0.00001	0.004	36.69	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.03350	13.03350	13.12990	13.12990		16.39	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	583.01370	0.58301	513.70690	0.51371	583.014	17.85	0.73	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	2.03920	0.00204	2.34180	0.00234	2.039	27.69	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.03780	13.03780	13.13440	13.13440		16.40	0.00	0.00	0	2,142.00
\$ / R	On 05/07/2017	Any day expiry			13.04870	13.04870	13.14550	13.14550		16.21	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	60.32960	0.06033	75.45540	0.07546	60.330	18.96	0.14	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			13.05310	13.05310	13.14990	13.14990		16.23	0.00	66,718,350.00	5,100	5,100.00
\$ / R	On 10/07/2017	Any day expiry			13.05970	13.05970	13.15660	13.15660		16.09	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	63.53330	0.06353	78.63080	0.07863	63.533	18.93	0.14	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.06400	13.06400	13.16110	13.16110		16.12	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	968.38690	0.96839	889.79640	0.88980	968.387	18.62	0.82	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.58310	0.00058	0.80430	0.00080	0.583	28.90	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.06840	13.06840	13.16550	13.16550		16.13	0.00	0.00	0	1,114.00
\$ / R	On 17/07/2017	Any day expiry			13.07490	13.07490	13.17220	13.17220		16.01	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			13.08360	13.08360	13.18110	13.18110		16.17	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.09240	13.09240	13.19000	13.19000		16.08	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	409.67510	0.40968	359.04990	0.35905	409.675	16.35	0.54	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	71.28260	0.07128	86.16140	0.08616	71.283	19.13	0.14	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.09670	13.09670	13.19440	13.19440		16.11	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	616.08430	0.61608	553.88580	0.55389	616.084	17.15	0.65	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	6.64480	0.00664	7.21430	0.00721	6.645	24.81	0.01	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.10550	13.10550	13.20310	13.20310		16.04	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry			13.12950	13.12950	13.22730	13.22730		16.05	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.14260	13.14260	13.24050	13.24050		16.11	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	534.58190	0.53458	480.05680	0.48006	534.582	16.58	0.56	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.16870	13.16870	13.26680	13.26680		16.04	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	645.60470	0.64560	587.33190	0.58733	645.605	16.82	0.60	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	11.76130	0.01176	14.29930	0.01430	11.761	22.86	0.02	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.21160	13.21160	13.31040	13.31040		16.09	0.00	59,121,910.00	4,475	55,471.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	63.71530	0.06372	53.21840	0.05322	63.715	14.66	0.12	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	170.61860	0.17062	148.63050	0.14863	170.619	15.07	0.24	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	278.33510	0.27834	245.61490	0.24561	278.335	15.49	0.34	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	580.63820	0.58064	640.20260	0.64020	580.638	15.79	0.59	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	369.03820	0.36904	329.80260	0.32980	369.038	15.79	0.41	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	441.05980	0.44106	397.28560	0.39729	441.060	16.00	0.46	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	595.72580	0.59573	542.04770	0.54205	595.726	16.50	0.54	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	372.81060	0.37281	414.90690	0.41491	372.811	16.71	0.43	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Call	332.15870	0.33216	370.52550	0.37053	332.159	16.98	0.39	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	750.55870	0.75056	690.12550	0.69013	750.559	16.98	0.61	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	836.93670	0.83694	773.28240	0.77328	836.937	17.23	0.64	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	844.29350	0.84429	780.38030	0.78038	844.294	17.25	0.64	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	285.55770	0.28556	319.42070	0.31942	285.558	17.33	0.35	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	252.23560	0.25224	282.66680	0.28267	252.236	17.63	0.31	0.00	0	800.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	200.69700	0.20070	225.62480	0.22562	200.697	18.17	0.26	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,205.62360	1.20562	1,131.36990	1.13137	1,205.624	18.21	0.75	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,289.20110	1.28920	1,213.11390	1.21311	1,289.201	18.42	0.76	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	179.24170	0.17924	201.78030	0.20178	179.242	18.44	0.23	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,417.28480	1.41728	1,338.69040	1.33869	1,417.285	18.73	0.79	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	154.86170	0.15486	174.59810	0.17460	154.862	18.80	0.21	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	147.90940	0.14791	167.38270	0.16738	147.909	18.88	0.20	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	126.57770	0.12658	144.51650	0.14452	126.578	19.15	0.17	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	98.15650	0.09816	112.49160	0.11249	98.156	19.60	0.14	18,333,059.20	10,000	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	39.93010	0.03993	47.15460	0.04715	39.930	21.09	0.06	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	26.31810	0.02632	31.56530	0.03157	26.318	21.38	0.04	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	23.70680	0.02371	0.00000	0.00000	23.707	21.45	0.04	10,182,681.60	20,000	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	17.32480	0.01732	21.12480	0.02112	17.325	21.67	0.03	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	14.05870	0.01406	17.29030	0.01729	14.059	21.82	0.02	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	13.62530	0.01363	16.77940	0.01678	13.625	21.84	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	3.93770	0.00394	5.26780	0.00527	3.938	21.93	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.23090	13.23090	13.33000	13.33000		16.09	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	668.15210	0.66815	612.10930	0.61211	668.152	16.69	0.56	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	13.59360	0.01359	16.63190	0.01663	13.594	21.34	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.23300	13.23300	13.33220	13.33220		16.18	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.28660	13.28660	13.38680	13.38680		16.20	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.29510	13.29510	13.39550	13.39550		16.22	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	367.59200	0.36759	330.70740	0.33071	367.592	15.64	0.37	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	687.55800	0.68756	633.14820	0.63315	687.558	16.59	0.53	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	309.38060	0.30938	340.93210	0.34093	309.381	17.70	0.33	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	28.13740	0.02814	33.57080	0.03357	28.137	22.49	0.04	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.33160	13.33160	13.43260	13.43260		16.17	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 28/11/2017	Any day expiry		13.36370	13.36370		13.46530	13.46530		16.22	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	703.93300	0.70393	651.02340	0.65102	703.933	16.48	0.51	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	42.28220	0.04228	49.02180	0.04902	42.282	22.77	0.05	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.40560	13.40560		13.50850	13.50850		16.28	0.00	175,506,115.20	13,092	84,554.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	84.30030	0.08430	76.08550	0.07609	84.300	14.93	0.11	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	118.31160	0.11831	108.02450	0.10802	118.312	14.73	0.15	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	161.77050	0.16177	144.65010	0.14465	161.770	14.83	0.19	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	212.15190	0.21215	190.89770	0.19090	212.152	14.99	0.23	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	242.42250	0.24242	218.84060	0.21884	242.423	15.08	0.25	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	292.83730	0.29284	265.59520	0.26560	292.837	15.20	0.29	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	440.70600	0.44071	401.84550	0.40185	440.706	15.67	0.37	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	500.16140	0.50016	458.11810	0.45812	500.161	15.85	0.41	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	531.35870	0.53136	487.74020	0.48774	531.359	15.94	0.42	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	547.31970	0.54732	502.91440	0.50291	547.320	15.99	0.43	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	624.89950	0.62490	576.88340	0.57688	624.899	16.20	0.46	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	653.81250	0.65381	604.53080	0.60453	653.813	16.28	0.47	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	619.53900	0.61954	670.21100	0.67021	619.539	16.44	0.50	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	984.09230	0.98409	922.38230	0.92238	984.092	17.11	0.59	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,048.00210	1.04800	984.39650	0.98440	1,048.002	17.26	0.61	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,430.17850	1.43018	1,356.72540	1.35673	1,430.179	18.14	0.69	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	248.19080	0.24819	272.09940	0.27210	248.191	18.90	0.24	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	231.79280	0.23179	254.34470	0.25434	231.793	19.04	0.22	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	230.36170	0.23036	252.79300	0.25279	230.362	19.06	0.22	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	135.58150	0.13558	149.66670	0.14967	135.581	20.20	0.14	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	79.99710	0.08000	88.02460	0.08802	79.997	22.15	0.08	38,156,117.16	34,000	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	78.68800	0.07869	86.59800	0.08660	78.688	22.22	0.08	17,654,403.20	16,000	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	76.47030	0.07647	84.18120	0.08418	76.470	22.35	0.08	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	43.44580	0.04345	51.15650	0.05116	43.446	22.63	0.05	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry		13.41400	13.41400		13.51710	13.51710		16.29	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	716.50510	0.71651	664.51940	0.66452	716.505	16.45	0.50	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	47.54400	0.04754	55.84850	0.05585	47.544	22.63	0.05	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry		13.52510	13.52510		13.63160	13.63160		16.30	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		13.52920	13.52920		13.63590	13.63590		16.31	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future		13.59530	13.59530		13.70370	13.70370		16.39	0.00	0.00	0	8,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	484.50580	0.48451	446.89490	0.44689	484.506	15.52	0.35	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	679.15550	0.67916	632.57320	0.63257	679.156	16.07	0.43	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	423.92470	0.42392	457.55890	0.45756	423.925	18.27	0.32	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	384.78340	0.38478	417.08900	0.41709	384.783	18.52	0.29	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	324.92590	0.32493	353.06860	0.35307	324.926	18.93	0.25	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry		13.67100	13.67100		13.78130	13.78130		16.42	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,801.07730	1.80108	1,726.51280	1.72651	1,801.077	18.24	0.67	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	329.92980	0.32993	358.24640	0.35825	329.930	19.17	0.24	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry		13.70370	13.70370		13.81480	13.81480		16.47	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry		13.71190	13.71190		13.82320	13.82320		16.45	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 18/06/2018	Foreign Exchange Future			13.78270		13.78270		13.89640	13.89640		16.64	0.00	13,782,700.00	1,000	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	23.75140		0.02375		20.28690	0.02029	23.751	12.29	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	546.03720		0.54604		510.59630	0.51060	546.037	15.63	0.34	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	857.64470		0.85764		806.38550	0.80639	857.645	16.42	0.44	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	335.87910		0.33588		363.13910	0.36314	335.879	19.68	0.23	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.90080		13.90080		14.01810	14.01810		16.90	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.97460		13.97460		14.09410	14.09410		17.02	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.09480		14.09480		14.21800	14.21800		17.25	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.16020		14.16020		14.28540	14.28540		17.33	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.28890		14.28890		14.41800	14.41800		17.50	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.35840		14.35840		14.48970	14.48970		17.55	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.01080		13.01080		13.10860	13.10860		16.27	0.00	13,010.80	1	575.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.21160		13.21160		13.31040	13.31040		16.09	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.40560		13.40560		13.50850	13.50850		16.28	0.00	0.00	0	47.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.59530		13.59530		13.70370	13.70370		16.39	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.78270		13.78270		13.89640	13.89640		16.64	0.00	0.00	0	147.00
£ / R	On 31/05/2017	Any day expiry			16.79870		16.79870		16.95950	16.95950		16.85	0.00	33,516.00	2	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.86130		16.86130		17.02670	17.02670		16.17	0.00	33,908,074.30	2,011	50,104.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	136.11220		0.13611		92.65240	0.09265	136.112	15.80	0.30	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	497.41220		0.49741		619.35240	0.61935	497.412	15.80	0.70	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	98.29070		0.09829		138.73040	0.13873	98.291	17.59	0.22	0.00	0	300.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.17100		17.17100		17.33710	17.33710		15.97	0.00	171,710.00	10	3,483.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.47300		17.47300		17.64550	17.64550		15.94	0.00	0.00	0	1,715.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11625		0.11625		0.11807	0.11807		18.47	0.00	0.00	0	122.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11856		0.11856		0.12040	0.12040		16.32	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12085		0.12085		0.12275	0.12275		16.48	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.50660		14.50660		14.67160	14.67160		14.94	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.56540		14.56540		14.73520	14.73520		14.99	0.00	39,690,715.00	2,725	69,729.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.86380		14.86380		15.03410	15.03410		15.10	0.00	9,557,423.40	643	6,982.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.15770		15.15770		15.33340	15.33340		15.37	0.00	0.00	0	4,653.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	213.85730		0.21386		178.98510	0.17899	213.857	14.38	0.22	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	338.87320		0.33887		383.95830	0.38396	338.873	17.08	0.29	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.45310		15.45310		15.63580	15.63580		15.49	0.00	0.00	0	4,010.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	643.22000		0.64322		565.95680	0.56596	643.220	15.07	0.40	0.00	0	5,648.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.81064		94.81064		95.22380	95.22380			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.79689		91.79689		92.22052	92.22052			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.52564		90.52564		90.95935	90.95935			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.65588		92.65588		93.09064	93.09064			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.40548		96.40548		96.83608	96.83608			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/03/2027	Interest Rate Swap		94.96163	94.96163		95.40213	95.40213			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		97.00807	97.00807		97.44877	97.44877			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60698	99.60698		99.60698	99.60698			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.60966	99.60966		99.61065	99.61065			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.79176	99.79176		99.80101	99.80101			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.72028	99.72028		99.74707	99.74707			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.85653	99.85653		99.91791	99.91791			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.82240	99.82240		99.83103	99.83103			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		98.99803	98.99803		99.02355	99.02355			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.54570	98.54570		98.60592	98.60592			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.45535	98.45535		98.53493	98.53493			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.82000	98.82000		98.92000	98.92000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.19377	99.19377		99.31430	99.31430			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.57012	99.57012		99.71081	99.71081			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.15908	96.15908		96.37192	96.37192			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.37116	95.37116		95.59833	95.59833			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.55768	94.55768		94.80242	94.80242			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.71591	94.71591		94.97885	94.97885			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.88540	96.88540		97.16313	97.16313			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.00347	97.00347		97.29662	97.29662			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.18130	98.18130		98.48746	98.48746			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		548.36100	548.36100		546.53900	546.53900			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		558.85200	558.85200		556.99700	556.99700			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		569.74000	569.74000		567.85100	567.85100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		632.84100	632.84100		629.80500	629.80500			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		644.94800	644.94800		641.85600	641.85600			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		657.51300	657.51300		654.36400	654.36400			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		572.54100	572.54100		569.71300	569.71300			0.00	0.00	0	600.00
ALBI	On 02/11/2017	Index Future		583.49500	583.49500		580.61500	580.61500			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		594.86300	594.86300		591.92900	591.92900			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		9.70350	9.70350		9.82450	9.82450		13.31	0.00	194,070.00	20	29,778.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		9.84030	9.84030		9.96310	9.96310		13.05	0.00	0.00	0	2,390.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		9.97440	9.97440		10.10040	10.10040		12.92	0.00	0.00	0	1,153.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.23580	10.23580		10.36960	10.36960		12.54	0.00	0.00	0	1,499.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		9.68280	9.68280		9.72370	9.72370		14.05	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		9.84850	9.84850		9.88970	9.88970		13.79	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
CAD / R	On 18/12/2017	Foreign Exchange Future	10.01070		10.01070		10.05400	10.05400		13.84	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.34100		13.34100		13.50850	13.50850		15.77	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.62410		13.62410		13.79990	13.79990		15.68	0.00	13,624,100.00	1,000	1,000.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.90970		13.90970		14.09100	14.09100		15.86	0.00	6,954,850.00	500	500.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.88760		1.88760		1.90140	1.90140		15.75	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.90350		1.90350		1.91740	1.91740		15.04	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.91940		1.91940		1.93390	1.93390		14.93	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.96330		1.96330		1.98580	1.98580		14.56	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	10.51892		79.76696		10.59354	79.29739			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.60305		77.50121		10.68017	77.02279			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.68877		79.01108		10.76850	78.52361			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	10.75999		82.98321		10.82438	82.52425			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	10.84451		80.30915		10.91105	79.84164			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	10.92781		81.87370		10.99654	81.39732			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	570.86900		570.86900		568.03000	568.03000			0.00	0.00	0	403.00
GOVI	On 02/11/2017	GOVI	581.79100		581.79100		578.89900	578.89900			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	593.12600		593.12600		590.17900	590.17900			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.67150		1.67150		1.68430	1.68430		15.83	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.70090		1.70090		1.71380	1.71380		16.03	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
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.72890	1.72890		1.74220	1.74220		15.77	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		129.28643	129.28643		129.20541	129.20541			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		131.79386	131.79386		131.71243	131.71243			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		133.07224	133.07224		132.99121	132.99121			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		104.24312	104.24312		104.18020	104.18020			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		106.26706	106.26706		106.20101	106.20101			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future		107.25121	107.25121		107.18484	107.18484			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		109.39185	109.39185		109.32578	109.32578			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		130.34134	130.34134		130.25950	130.25950			0.00	0.00	0	22,459.00
I2038	On 02/11/2017	Bond Future		132.86920	132.86920		132.78700	132.78700			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		134.00011	134.00011		133.91827	133.91827			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		127.36245	127.36245		127.28260	127.28260			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future		128.24934	128.24934		128.16914	128.16914			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		130.80893	130.80893		130.72901	130.72901			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		135.13830	135.13830		135.05254	135.05254			0.00	0.00	0	26,079.00
I2050	On 02/11/2017	Bond Future		137.75930	137.75930		137.67308	137.67308			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		138.81697	138.81697		138.73103	138.73103			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		250.48700	250.48700		250.48600	250.48600			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future		255.34500	255.34500		255.34600	255.34600			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		260.44200	260.44200		260.44600	260.44600			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.25000	92.75000		7.25000	92.75000			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		7.17000	92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.15000	92.85000		7.15000	92.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			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		7.01000	92.99000		7.01000	92.99000			0.00	46,559,000.00	2,000	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			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
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12550		0.12550		0.12600	0.12600			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12530		0.12530		0.12500	0.12500			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12510		0.12510		0.12480	0.12480			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12430		0.12430		0.13000	0.13000			0.00	284,647.00	2,290	1,145.00
NOK/R	On 19/06/2017	Foreign Exchange Future			1.55370		1.55370		1.57260	1.57260		13.62	0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.58020		1.58020		1.59920	1.59920		13.81	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.11800		9.11800		9.20690	9.20690		14.06	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.24080		9.24080		9.33080	9.33080		13.95	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.36070		9.36070		9.45260	9.45260		13.95	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.26980		1.26980		1.27400	1.27400			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28510		1.28510		1.28920	1.28920			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.29940		1.29940		1.30390	1.30390			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.29590		1.29590		1.29890	1.29890			0.00	0.00	0	8,108.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29970		1.29970		1.30250	1.30250			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30340		1.30340		1.30630	1.30630			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.11950		1.11950		1.12410	1.12410			0.00	55,975.00	50	152.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.12510		1.12510		1.12950	1.12950			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.13070		1.13070		1.13510	1.13510			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.50605		114.05647		8.58992	113.47976		7.86	0.00	1,291,461,409.81	11,323	101,083.00
R186	On 03/08/2017	Bond Future	8.75	Put	871.53000		0.87153		0.00000	0.00000	871.530	7.86	0.33	97,720,621.01	2,604	2,604.00
R186	On 03/08/2017	Bond Future	8.85	Put	672.06000		0.67206		868.60000	0.86860	672.060	7.92	0.27	0.00	0	750.00
R186	On 03/08/2017	Bond Future	8.90	Put	587.05000		0.58705		766.29000	0.76629	587.050	7.95	0.24	0.00	0	1,050.00
R186	On 03/08/2017	Bond Future	9.00	Put	443.29000		0.44329		590.49000	0.59049	443.290	8.01	0.20	57,896,426.24	2,604	0.00
R186	On 03/08/2017	Bond Future	9.35	Put	148.90000		0.14890		214.23000	0.21423	148.900	8.22	0.08	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	88.68000		0.08868		132.47000	0.13247	88.680	8.30	0.05	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.53636		116.23855		8.62370	115.65104		7.76	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.56352		113.20026		8.65452	112.60169		8.06	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			298.03757		298.03757		297.84258	297.84258			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			303.81776		303.81776		303.62166	303.62166			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
R197	On 01/02/2018	Bond Future	302.82788		302.82788		302.63238	302.63238			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	242.71206		242.71206		242.55491	242.55491			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future	247.41914		247.41914		247.26136	247.26136			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future	248.61076		248.61076		248.45334	248.45334			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	7.88228		102.79584		7.98192	102.35671		5.23	0.00	6,167,750.40	60	32,361.00
R2023	On 02/11/2017	Bond Future	7.89192		100.83199		7.99725	100.38473		4.72	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	7.89599		102.79647		8.00766	102.34078		4.88	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	8.99523		92.79678		9.06873	92.28203			0.00	0.00	0	32,213.00
R2030	On 02/11/2017	Bond Future	9.03352		94.57198		9.10944	94.04765			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.06975		92.40941		9.14826	91.87506			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	9.14915		95.73496		9.22242	95.18265		11.11	0.00	0.00	0	26,671.00
R2032	On 02/11/2017	Bond Future	9.19199		93.40851		9.26759	92.84587		11.68	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.23289		95.22830		9.31091	94.65491		11.50	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	9.33036		99.97507		9.40362	99.36948			0.00	0.00	0	9,951.00
R2035	On 02/11/2017	Bond Future	9.37684		97.38671		9.45234	96.76974			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.42255		99.28406		9.50040	98.65534			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	9.43414		91.92303		9.50246	91.36065		13.19	0.00	0.00	0	57,059.00
R2037	On 02/11/2017	Bond Future	9.47809		93.68150		9.54838	93.10866		13.38	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.52067		91.25120		9.59304	90.66749		13.76	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	7.22470		102.02899		7.30355	101.92718		1.05	0.00	0.00	0	41,529.00
R204	On 02/11/2017	Bond Future	7.09768		103.98094		7.19468	103.87741		0.54	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future	6.86197		101.96647		6.98741	101.86123		0.78	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	9.53002		95.31578		9.59323	94.75998		13.87	0.00	95,315,780.00	1,000	13,856.00

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
R2040	On 02/11/2017	Bond Future			9.57516		97.13922		9.64017	96.57306		14.10	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.61906		94.52596		9.68597	93.94903		14.49	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 03/08/2017	Bond Future			9.59472		92.11818		9.65789	91.55909		14.56	0.00	72,773,362.20	790	21,797.00
R2044	On 02/11/2017	Bond Future			9.63963		93.88045		9.70456	93.31094		14.83	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.68336		91.32886		9.75015	90.74846		15.23	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			9.56523		95.78427		9.62813	95.21142		14.46	0.00	45,689,096.79	477	69,161.00
R2048	On 02/11/2017	Bond Future			9.61128		93.17914		9.67595	92.59557		15.41	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.65667		94.99442		9.72318	94.39983		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			7.29903		100.35790		7.36912	100.20428		1.90	0.00	90,422,467.90	901	45,633.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,935.32000		1.93532	1,784.13000	1.78413	1,935.320		2.02	0.99	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.23626		102.27785		7.31479	102.12154		1.47	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.14080		100.62839		7.23002	100.46933		1.73	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			7.43709		100.22598		7.51100	99.99702		3.13	0.00	0.00	0	32,968.00
R208	On 02/11/2017	Bond Future			7.41113		98.74146		7.49107	98.50836		2.60	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.37056		100.66517		7.45747	100.42781		2.84	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			9.29720		75.45123		9.37017	74.94478		13.08	0.00	17,051,977.98	226	71,485.00
R209	On 02/11/2017	Bond Future			9.33756		73.74471		9.41255	73.22879		14.00	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	460.03000		0.46003	405.53000	0.40553	460.030		13.41	0.14	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,697.07000		1.69707	1,508.60000	1.50860	1,697.070		13.70	0.38	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,096.91000		1.09691	1,215.04000	1.21504	1,096.910		14.46	0.25	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	424.23000		0.42423	485.38000	0.48538	424.230		14.92	0.11	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.37612		75.18138		9.45319	74.65561		13.74	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

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
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	187.39473		187.39473		187.27857	187.27857			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future	188.62913		188.62913		188.51230	188.51230			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future	192.39415		192.39415		192.27759	192.27759			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	148.73274		148.73274		148.96567	148.96567			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future	151.61727		151.61727		151.85610	151.85610			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	152.58334		152.58334		152.82912	152.82912			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	9.02530		87.39130		9.09840	86.89054		10.82	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future	9.06531		85.51313		9.14070	85.00303		11.43	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.10417		87.17911		9.18198	86.65932		11.27	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	9.46816		75.03127		9.53091	74.57994		13.89	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future	9.51152		73.17024		9.57598	72.71040		14.93	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.55409		74.59576		9.62033	74.12716		14.59	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	22,316.41000		22,316.41000		22,542.07000	22,542.07000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.37020		9.37020		9.44490	9.44490		14.34	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.62360		3.62360		3.65140	3.65140		14.44	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.38220		1.38220		1.39120	1.39120			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.35620		1.35620		1.36230	1.36230			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.33070		1.33070		1.33890	1.33890			0.00	0.00	0	0.00
Total for Derivatives :												3,530,961,818.10	239,182	3 906 904.00
Grand Total:												3,530,961,818.10	239,182	3 906 904.00