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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/05/2017

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 26/05/2017	Any day expiry		12.85250	12.85250		12.87010	12.87010		13.95	0.00	771,150.00	60	0.00
\$ / R	On 29/05/2017	Any day expiry		12.86010	12.86010		12.87010	12.87010		13.90	0.00	0.00	0	0.00
\$ / R	On 29/05/2017	Any day expiry	12.90	Call	51.34150	0.05134	78.26510	0.07827	51.341	14.91	0.41	0.00	0	20,000.00
\$ / R	On 29/05/2017	Any day expiry	12.90	Put	91.24150	0.09124	108.16510	0.10817	91.241	14.91	0.59	0.00	0	20,000.00
\$ / R	On 30/05/2017	Any day expiry		12.86010	12.86010		12.87020	12.87020		16.31	0.00	0.00	0	1,391.00
\$ / R	On 31/05/2017	Any day expiry		12.86010	12.86010		12.86260	12.86260		17.59	0.00	0.00	0	1,200.00
\$ / R	On 05/06/2017	Any day expiry		12.87260	12.87260		12.87490	12.87490		17.42	0.00	0.00	0	0.00
\$ / R	On 05/06/2017	Any day expiry	13.10	Put	292.94710	0.29295	290.60060	0.29060	292.947	17.86	0.72	0.00	0	30,000.00
\$ / R	On 05/06/2017	Any day expiry	13.77	Call	5.15450	0.00515	5.42520	0.00543	5.155	21.38	0.03	0.00	0	30,000.00
\$ / R	On 06/06/2017	Any day expiry		12.87510	12.87510		12.87740	12.87740		17.48	0.00	0.00	0	30,000.00
\$ / R	On 06/06/2017	Any day expiry	13.10	Put	297.49210	0.29749	294.88410	0.29488	297.492	17.86	0.71	0.00	0	30,000.00
\$ / R	On 07/06/2017	Any day expiry		12.87760	12.87760		12.87970	12.87970		17.39	0.00	0.00	0	0.00
\$ / R	On 09/06/2017	Any day expiry		12.88230	12.88230		12.88420	12.88420		17.24	0.00	0.00	0	0.00
\$ / R	On 09/06/2017	Any day expiry	13.00	Put	242.29270	0.24229	240.72930	0.24073	242.293	17.53	0.60	0.00	0	20,000.00
\$ / R	On 12/06/2017	Any day expiry		12.88950	12.88950		12.89110	12.89110		16.73	0.00	0.00	0	0.00
\$ / R	On 12/06/2017	Any day expiry	12.90	Put	191.01310	0.19101	189.50710	0.18951	191.013	16.73	0.50	0.00	0	200.00

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	250.21940	0.25022	248.90450	0.24890	250.219	17.04	0.58	0.00	0	100.00
\$ / R	On 12/06/2017	Any day expiry	13.20	Put	391.00320	0.39100	390.04130	0.39004	391.003	17.66	0.73	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future			12.90610	12.90610	12.90700	12.90700		16.43	0.00	647,679,722.40	50,184	919,544.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	7.35400	0.00735	7.16070	0.00716	7.354	19.11	0.03	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	11.52330	0.01152	11.23100	0.01123	11.523	17.26	0.05	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	14.34930	0.01435	13.99400	0.01399	14.349	16.42	0.06	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	20.35180	0.02035	19.87320	0.01987	20.352	15.16	0.09	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	26.04590	0.02605	25.49340	0.02549	26.046	15.26	0.11	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	61.62790	0.06163	60.77190	0.06077	61.628	15.65	0.21	267,143.85	100	1,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	360.98270	0.36098	360.82800	0.36083	360.983	15.94	0.70	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	126.72670	0.12673	125.60860	0.12561	126.727	16.06	0.35	79,422,143.33	17,600	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	293.09550	0.29310	292.83210	0.29283	293.095	16.16	0.62	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	164.57390	0.16457	163.38040	0.16338	164.574	16.23	0.41	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	213.80530	0.21381	212.55820	0.21256	213.805	16.43	0.49	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	210.96070	0.21096	210.66830	0.21067	210.961	16.49	0.50	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	178.05250	0.17805	177.98590	0.17799	178.053	16.74	0.44	0.00	0	1,078.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	271.95250	0.27195	270.98590	0.27099	271.953	16.74	0.56	0.00	0	88,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	445.47160	0.44547	445.15800	0.44516	445.472	17.53	0.71	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	96.94270	0.09694	97.57000	0.09757	96.943	17.59	0.28	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	484.25540	0.48426	484.04200	0.48404	484.255	17.69	0.74	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	82.20340	0.08220	82.96170	0.08296	82.203	17.81	0.24	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	72.96180	0.07296	73.79670	0.07380	72.962	17.97	0.22	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	63.14260	0.06314	64.05300	0.06405	63.143	18.16	0.19	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	55.91890	0.05592	56.87700	0.05688	55.919	18.32	0.18	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	818.38910	0.81839	818.45350	0.81845	818.389	18.83	0.88	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	33.60100	0.03360	34.56140	0.03456	33.601	18.86	0.11	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	25.83240	0.02583	26.74160	0.02674	25.832	19.12	0.09	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	947.75770	0.94776	947.74890	0.94775	947.758	19.19	0.92	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	985.34990	0.98535	985.31400	0.98531	985.350	19.30	0.92	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	15.13800	0.01514	15.90690	0.01591	15.138	19.63	0.06	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,109.03800	1.10904	1,108.90690	1.10891	1,109.038	19.63	0.94	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	13.58970	0.01359	14.32740	0.01433	13.590	19.74	0.05	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,215.14520	1.21515	1,214.92770	1.21493	1,215.145	19.92	0.96	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,234.55170	1.23455	1,234.31850	1.23432	1,234.552	19.97	0.96	430,035,461.67	34,505	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,283.20000	1.28320	1,282.92740	1.28293	1,283.200	20.10	0.96	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,332.17840	1.33218	1,331.85580	1.33186	1,332.178	20.29	0.97	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	7.94660	0.00795	8.50230	0.00850	7.947	20.39	0.03	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	7.78660	0.00779	8.33150	0.00833	7.787	20.44	0.03	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,430.66480	1.43066	1,430.24080	1.43024	1,430.665	20.78	0.97	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	5.89590	0.00590	6.31180	0.00631	5.896	21.12	0.02	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	4.87140	0.00487	5.21500	0.00522	4.871	21.60	0.02	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	3.10940	0.00311	3.32480	0.00332	3.109	22.82	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,986.36060	1.98636	1,985.62760	1.98563	1,986.361	23.50	0.99	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	2.06490	0.00206	2.20220	0.00220	2.065	24.03	0.01	0.00	0	763.00

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	15.10	Call	1.77200	0.00177	1.88710	0.00189	1.772	24.52	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	1.64510	0.00165	1.75060	0.00175	1.645	24.76	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	1.15960	0.00116	1.22860	0.00123	1.160	25.97	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	1.01800	0.00102	1.07650	0.00108	1.018	26.46	0.00	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,594.91800	2.59492	2,594.07650	2.59408	2,594.918	26.46	1.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	1.05680	0.00106	1.19170	0.00119	1.057	28.85	0.00	1,788,827.19	34,505	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,874.95680	2.87496	2,874.19170	2.87419	2,874.957	28.85	1.00	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	1.06960	0.00107	1.22370	0.00122	1.070	29.45	0.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	1.07150	0.00107	1.22830	0.00123	1.072	29.54	0.00	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	1.10050	0.00110	1.29600	0.00130	1.100	30.74	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	1.12360	0.00112	1.34720	0.00135	1.124	31.60	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	1.14860	0.00115	1.40080	0.00140	1.149	32.45	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	1.16460	0.00116	1.43400	0.00143	1.165	32.97	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	1.31270	0.00131	1.72590	0.00173	1.313	36.99	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.06210	0.00006	0.09500	0.00010	0.062	37.16	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.01910	0.00002	0.03100	0.00003	0.019	37.16	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00140	0.00000	0.00260	0.00000	0.001	37.16	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			12.92750	12.92750	12.92750	12.92750		16.50	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	660.50580	0.66051	661.34640	0.66135	660.506	18.19	0.78	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	1.81230	0.00181	1.94190	0.00194	1.812	29.10	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.93220	12.93220	12.93210	12.93210		16.51	0.00	0.00	0	3,142.00
\$ / R	On 05/07/2017	Any day expiry			12.94310	12.94310	12.94300	12.94300		16.31	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	43.82680	0.04383	44.93000	0.04493	43.827	19.10	0.11	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			12.94740	12.94740	12.94730	12.94730		16.34	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			12.95400	12.95400	12.95380	12.95380		16.18	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	47.26890	0.04727	48.37540	0.04838	47.269	19.07	0.12	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			12.95830	12.95830	12.95820	12.95820		16.22	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,054.72960	1.05473	1,055.80840	1.05581	1,054.730	18.80	0.86	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.43160	0.00043	0.43730	0.00044	0.432	29.45	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			12.96270	12.96270	12.96250	12.96250		16.24	0.00	0.00	0	1,804.00
\$ / R	On 17/07/2017	Any day expiry			12.96920	12.96920	12.96910	12.96910		16.11	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			12.97790	12.97790	12.97780	12.97780		16.27	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			12.98660	12.98660	12.98650	12.98650		16.17	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	470.01580	0.47002	468.87720	0.46888	470.016	16.68	0.58	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	55.62450	0.05562	56.78480	0.05678	55.624	19.26	0.12	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.99090	12.99090	12.99080	12.99080		16.19	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	687.09220	0.68709	686.90820	0.68691	687.092	17.43	0.69	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	5.83970	0.00584	5.84610	0.00585	5.840	25.55	0.01	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			12.99960	12.99960	12.99950	12.99950		16.10	0.00	0.00	0	3,274.00
\$ / R	On 11/08/2017	Any day expiry			13.02250	13.02250	13.02290	13.02290		16.06	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.03500	13.03500	13.03570	13.03570		16.11	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	597.31220	0.59731	597.39840	0.59740	597.312	16.79	0.60	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.05990	13.05990	13.06130	13.06130		16.00	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	711.89690	0.71190	712.26700	0.71227	711.897	16.98	0.63	0.00	0	60.00

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\$ / R	On 29/08/2017	Any day expiry	16.84	Call	10.24110	0.01024	10.28930	0.01029	10.241	23.30	0.02	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.10280	13.10280	13.10370	13.10370		16.03	0.00	70,689,606.00	5,395	60,602.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	75.25290	0.07525	76.30550	0.07631	75.253	14.66	0.13	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	114.24570	0.11425	0.00000	0.00000	114.246	14.84	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	197.30690	0.19731	197.39910	0.19740	197.307	15.14	0.28	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	233.26940	0.23327	233.31480	0.23331	233.269	15.29	0.31	146,380.05	36	40.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	316.44050	0.31644	316.36760	0.31637	316.440	15.58	0.38	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	517.20780	0.51721	517.89840	0.51790	517.208	15.88	0.55	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	414.40780	0.41441	414.19840	0.41420	414.408	15.88	0.45	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Call	458.98630	0.45899	459.65680	0.45966	458.986	16.09	0.51	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	492.06410	0.49206	491.85480	0.49185	492.064	16.11	0.49	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	393.40240	0.39340	394.36120	0.39436	393.402	16.43	0.45	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	656.23020	0.65623	656.45360	0.65645	656.230	16.64	0.58	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	327.54480	0.32754	328.82180	0.32882	327.545	16.84	0.39	186,906.02	36	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	817.80960	0.81781	818.37140	0.81837	817.810	17.10	0.64	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	907.39670	0.90740	908.11050	0.90811	907.397	17.34	0.67	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	915.01450	0.91501	915.73770	0.91574	915.014	17.36	0.67	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	248.49950	0.24850	250.16710	0.25017	248.500	17.44	0.32	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	218.52370	0.21852	220.32330	0.22032	218.524	17.73	0.28	0.00	0	800.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	172.41420	0.17241	174.39030	0.17439	172.414	18.25	0.23	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,286.52080	1.28652	1,287.60690	1.28761	1,286.521	18.29	0.77	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,371.92410	1.37192	1,373.05310	1.37305	1,371.924	18.50	0.79	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	153.33910	0.15334	155.37500	0.15537	153.339	18.52	0.21	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,501.84750	1.50185	1,503.01540	1.50302	1,501.848	18.77	0.81	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	130.82500	0.13082	132.89530	0.13290	130.825	18.81	0.18	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	124.69610	0.12470	126.76910	0.12677	124.696	18.89	0.17	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	105.97200	0.10597	108.03570	0.10804	105.972	19.15	0.15	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	81.23210	0.08123	83.23540	0.08324	81.232	19.59	0.12	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	31.83790	0.03184	32.93760	0.03294	31.838	21.03	0.05	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	21.74970	0.02175	22.29440	0.02229	21.750	21.52	0.04	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	19.80140	0.01980	20.24250	0.02024	19.801	21.64	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	14.99880	0.01500	15.19570	0.01520	14.999	22.00	0.03	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	12.50520	0.01251	12.58440	0.01258	12.505	22.24	0.02	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	12.17170	0.01217	12.23610	0.01224	12.172	22.27	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	3.42610	0.00343	3.44570	0.00345	3.426	22.30	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.12220	13.12220	13.12280	13.12280		16.03	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	730.46170	0.73046	730.88600	0.73089	730.462	16.80	0.60	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	11.97550	0.01198	12.05780	0.01206	11.975	21.69	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.12440	13.12440	13.12500	13.12500		16.03	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.17820	13.17820	13.17800	13.17800		16.11	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.18680	13.18680	13.18650	13.18650		16.14	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	408.37520	0.40838	408.38450	0.40838	408.375	15.71	0.40	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	746.59240	0.74659	747.12040	0.74712	746.592	16.68	0.56	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	274.38010	0.27438	275.47690	0.27548	274.380	17.79	0.30	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	19.54100	0.01954	20.34720	0.02035	19.541	21.84	0.03	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.22350	13.22350	13.22260	13.22260		16.08	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.25580	13.25580	13.25440	13.25440		16.13	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	759.77980	0.75978	760.54880	0.76055	759.780	16.55	0.54	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	33.41650	0.03342	33.93460	0.03393	33.417	22.45	0.04	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.29730	13.29730	13.29600	13.29600		16.18	0.00	664,865.00	50	84,565.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	91.46000	0.09146	92.26860	0.09227	91.460	14.73	0.12	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	130.57150	0.13057	131.61890	0.13162	130.571	14.62	0.16	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	180.33750	0.18034	181.27200	0.18127	180.338	14.81	0.21	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	235.18450	0.23518	235.94110	0.23594	235.185	14.97	0.25	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	267.96360	0.26796	268.59980	0.26860	267.964	15.06	0.27	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	322.31660	0.32232	322.74690	0.32275	322.317	15.19	0.31	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	481.96750	0.48197	482.56770	0.48257	481.968	15.73	0.40	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	544.64290	0.54464	545.30150	0.54530	544.643	15.91	0.43	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	577.43320	0.57743	578.12070	0.57812	577.433	16.00	0.45	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	594.18150	0.59418	594.88330	0.59488	594.182	16.04	0.45	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	675.60910	0.67561	676.43710	0.67644	675.609	16.26	0.49	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	706.00940	0.70601	706.92070	0.70692	706.009	16.34	0.50	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	565.89720	0.56590	565.67770	0.56568	565.897	16.50	0.48	0.00	0	9,816.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	1,048.06470	1.04806	1,049.78580	1.04979	1,048.065	17.17	0.61	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,114.04590	1.11405	1,115.89650	1.11590	1,114.046	17.32	0.63	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,505.21660	1.50522	1,507.65990	1.50766	1,505.217	18.19	0.71	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	220.74210	0.22074	222.13040	0.22213	220.742	18.90	0.22	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	205.79810	0.20580	207.20910	0.20721	205.798	19.04	0.21	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	204.49640	0.20450	205.90710	0.20591	204.496	19.05	0.20	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	161.08010	0.16108	162.52910	0.16253	161.080	19.54	0.17	0.00	0	9,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	119.23840	0.11924	120.67090	0.12067	119.238	20.21	0.13	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	69.48770	0.06949	70.78370	0.07078	69.488	22.13	0.07	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	66.29260	0.06629	67.57240	0.06757	66.293	22.31	0.07	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	35.52530	0.03553	36.37690	0.03638	35.525	22.42	0.04	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.30560	13.30560	13.30430	13.30430		16.19	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	770.91230	0.77091	772.06050	0.77206	770.912	16.51	0.52	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	39.20790	0.03921	40.12310	0.04012	39.208	22.43	0.04	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry	13.41540		13.41540	13.41540	13.41440	13.41440		16.23	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry	13.41950		13.41950	13.41950	13.41850	13.41850		16.23	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.48470	13.48470	13.48410	13.48410		16.31	0.00	2,696,940.00	200	9,067.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	524.54000	0.52454	525.95740	0.52596	524.540	15.58	0.37	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	728.02620	0.72803	729.94980	0.72995	728.026	16.14	0.45	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	388.87050	0.38887	391.63200	0.39163	388.871	18.31	0.30	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	351.77990	0.35178	354.54680	0.35455	351.780	18.54	0.28	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	295.97670	0.29598	298.72230	0.29872	295.977	18.94	0.24	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.55930	13.55930	13.55920	13.55920		16.33	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,875.59790	1.87560	1,879.24360	1.87924	1,875.598	18.27	0.69	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	302.09820	0.30210	305.50790	0.30551	302.098	19.19	0.23	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/05/2018	Any day expiry			13.59160		13.59160		13.59160	13.59160		16.38	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.59960		13.59960		13.59980	13.59980		16.37	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.67010		13.67010		13.67020	13.67020		16.49	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	29.99450	0.02999		27.85750	0.02786		29.994	12.51	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	585.12360	0.58512		586.93210	0.58693		585.124	15.67	0.36	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	909.24030	0.90924		912.02320	0.91202		909.240	16.47	0.46	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	309.26820	0.30927		313.01240	0.31301		309.268	19.69	0.22	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.78870		13.78870		13.78810	13.78810		16.82	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.86290		13.86290		13.86170	13.86170		16.94	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			13.98370		13.98370		13.98170	13.98170		17.18	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.04940		14.04940		14.04700	14.04700		17.27	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.17870		14.17870		14.17540	14.17540		17.44	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.24870		14.24870		14.24480	14.24480		17.49	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.90610		12.90610		12.90700	12.90700		16.43	0.00	129,061.00	10	615.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.10280		13.10280		13.10370	13.10370		16.03	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.29730		13.29730		13.29600	13.29600		16.18	0.00	13,297.30	1	47.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.48470		13.48470		13.48410	13.48410		16.31	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.67010		13.67010		13.67020	13.67020		16.49	0.00	0.00	0	147.00
£ / R	On 31/05/2017	Any day expiry			16.45590		16.45590		16.63900	16.63900		18.26	0.00	0.00	0	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.52280		16.52280		16.70480	16.70480		16.50	0.00	120,550,348.80	7,296	51,682.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	290.22840	0.29023		383.85910	0.38386		290.228	16.50	0.52	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	267.42840	0.26743		179.05910	0.17906		267.428	16.50	0.48	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	43.39310	0.04339		63.52070	0.06352		43.393	18.40	0.12	0.00	0	300.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.82190		16.82190		17.00700	17.00700		16.01	0.00	6,156,815.40	366	3,669.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.12070		17.12070		17.30600	17.30600		15.95	0.00	0.00	0	1,715.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.70880		17.70880		17.90000	17.90000		15.45	0.00	107,386,163.20	6,064	3,032.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11607		0.11607		0.11543	0.11543		18.33	0.00	0.00	0	122.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11835		0.11835		0.11768	0.11768		15.79	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12065		0.12065		0.11995	0.11995		15.88	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.38340		14.38340		14.41600	14.41600		15.68	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.44710		14.44710		14.47860	14.47860		15.45	0.00	46,144,037.40	3,194	68,541.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.73890		14.73890		14.77010	14.77010		15.01	0.00	1,709,712.40	116	7,084.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.03220		15.03220		15.06110	15.06110		15.23	0.00	1,503,220.00	100	4,753.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	235.59240	0.23559		229.88050	0.22988		235.592	14.26	0.24	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	299.69740	0.29970		309.48140	0.30948		299.697	17.06	0.27	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.32200		15.32200		15.35440	15.35440		15.36	0.00	0.00	0	4,010.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	695.89630	0.69590		683.27460	0.68327		695.896	15.10	0.42	0.00	0	5,648.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.85174		94.85174		94.86556	94.86556			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.84556		91.84556		91.85954	91.85954			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 15/06/2026	Interest Rate Swap	90.58027	90.58027	90.59003	90.59003					0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	92.71405	92.71405	92.71692	92.71692					0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	96.46573	96.46573	96.45904	96.45904					0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	95.02549	95.02549	95.00935	95.00935					0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	97.07403	97.07403	97.05362	97.05362					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	99.61295	99.61295	99.61748	99.61748					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.80193	99.80193	99.80223	99.80223					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.73646	99.73646	99.73545	99.73545					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.88177	99.88177	99.86992	99.86992					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.83252	99.83252	99.83250	99.83250					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.01430	99.01430	99.01391	99.01391					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.57024	98.57024	98.55846	98.55846					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.48112	98.48112	98.47840	98.47840					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.85000	98.85000	98.85000	98.85000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.23393	99.23393	99.21688	99.21688					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.62088	99.62088	99.56890	99.56890					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.19659	96.19659	96.16840	96.16840					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.41457	95.41457	95.39200	95.39200					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.60518	94.60518	94.58553	94.58553					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.76437	94.76437	94.74892	94.74892					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.93322	96.93322	96.92046	96.92046					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.05191	97.05191	97.04017	97.04017					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.23234	98.23234	98.22504	98.22504					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	547.25900	547.25900	547.40300	547.40300					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	557.72900	557.72900	557.87500	557.87500					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	568.59700	568.59700	568.74300	568.74300					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	632.49000	632.49000	632.10100	632.10100					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	644.59000	644.59000	644.19200	644.19200					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	657.15200	657.15200	656.74200	656.74200					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	571.39800	571.39800	571.15200	571.15200					0.00	0.00	0	600.00
ALBI	On 02/11/2017	Index Future	582.32900	582.32900	582.07800	582.07800					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	593.67700	593.67700	593.41700	593.41700					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.60190	9.60190	9.62940	9.62940				13.53	0.00	2,784,551.00	290	23,410.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.73590	9.73590	9.76390	9.76390				13.01	0.00	4,867,950.00	500	2,227.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	9.86980	9.86980	9.89690	9.89690				12.92	0.00	0.00	0	1,153.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.12900	10.12900	10.15540	10.15540				12.46	0.00	0.00	0	1,499.00

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 19/06/2017	Foreign Exchange Future			9.59020		9.59020		9.60800	9.60800		14.25	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future			9.75220		9.75220		9.77030	9.77030		13.72	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future			9.91350		9.91350		9.93030	9.93030		13.73	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future			13.26370		13.26370		13.28930	13.28930		15.69	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future			13.54580		13.54580		13.57150	13.57150		15.62	0.00	0.00	0	1,000.00
CHF / R	On 18/12/2017	Foreign Exchange Future			13.83150		13.83150		13.85570	13.85570		15.78	0.00	0.00	0	500.00
CNH / R	On 19/06/2017	Foreign Exchange Future			1.88570		1.88570		1.88010	1.88010		15.88	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future			1.90090		1.90090		1.89590	1.89590		15.00	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future			1.91690		1.91690		1.91220	1.91220		14.86	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future			1.94780		1.94780		1.95220	1.95220		14.94	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			10.54795		79.58377		10.55392	79.54618			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future			10.63307		77.31445		10.63926	77.27602			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future			10.71976		78.82106		10.72625	78.78135			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			10.78898		82.77602		10.78984	82.76988			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future			10.87449		80.09793		10.87539	80.09160			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future			10.95873		81.65878		10.95975	81.65170			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			569.72700		569.72700		569.46200	569.46200			0.00	0.00	0	403.00
GOVI	On 02/11/2017	GOVI			580.62700		580.62700		580.35600	580.35600			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI			591.94200		591.94200		591.66100	591.66100			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 19/06/2017	Foreign Exchange Future		1.65690	1.65690		1.65750	1.65750		16.31	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.68580	1.68580		1.68630	1.68630		16.17	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.71380	1.71380		1.71410	1.71410		15.89	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		129.06478	129.06478		129.31306	129.31306			0.00	4,775,396.86	37	2,414.00
I2025	On 02/11/2017	Bond Future		131.56775	131.56775		131.82058	131.82058			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		132.84160	132.84160		133.09904	133.09904			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		103.73581	103.73581		104.04346	104.04346			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		105.60075	105.60075		106.28866	106.28866			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future		106.57184	106.57184		107.27297	107.27297			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		108.69899	108.69899		109.41365	109.41365			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		130.39480	130.39480		130.36828	130.36828			0.00	10,431,584.00	80	22,539.00
I2038	On 02/11/2017	Bond Future		132.92354	132.92354		132.89626	132.89626			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		134.05541	134.05541		134.02712	134.02712			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		128.06762	128.06762		128.04193	128.04193			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future		128.96820	128.96820		128.94153	128.94153			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.54227	131.54227		131.51455	131.51455			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		135.19419	135.19419		135.47531	135.47531			0.00	2,703,883.80	20	26,059.00
I2050	On 02/11/2017	Bond Future		137.81600	137.81600		138.10241	138.10241			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		138.87492	138.87492		139.16640	139.16640			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		250.31000	250.31000		250.69300	250.69300			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future		255.16500	255.16500		255.55400	255.55400			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		260.25700	260.25700		260.65300	260.65300			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

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 20/03/2018		Jibar Tradeable Future	7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	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
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	0.12450	0.12450		0.12450	0.12450			0.00	0.00	0	0.00
KES / R	On 18/09/2017		Foreign Exchange Future	0.12400	0.12400		0.12410	0.12410			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017		Foreign Exchange Future	0.12360	0.12360		0.12410	0.12410			0.00	0.00	0	0.00
KES / R	On 18/06/2018		Foreign Exchange Future	0.12070	0.12070		0.12330	0.12330			0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017		Foreign Exchange Future	1.54130	1.54130		1.54930	1.54930		13.89	0.00	0.00	0	0.00
NOK/R	On 18/09/2017		Foreign Exchange Future	1.56730	1.56730		1.57530	1.57530		13.05	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017		Foreign Exchange Future	9.09170	9.09170		9.09140	9.09140		14.31	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017		Foreign Exchange Future	9.21350	9.21350		9.21320	9.21320		13.86	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017		Foreign Exchange Future	9.33370	9.33370		9.33190	9.33190		13.91	0.00	0.00	0	0.00
PULA / R	On 19/06/2017		Foreign Exchange Future	1.26430	1.26430		1.25980	1.25980			0.00	0.00	0	0.00
PULA / R	On 18/09/2017		Foreign Exchange Future	1.27950	1.27950		1.27500	1.27500			0.00	0.00	0	0.00
PULA / R	On 18/12/2017		Foreign Exchange Future	1.29430	1.29430		1.28960	1.28960			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017		Foreign Exchange Future	1.28020	1.28020		1.29420	1.29420			0.00	0.00	0	8,108.00
QUANTO £ / \$	On 18/09/2017		Foreign Exchange Future	1.28380	1.28380		1.29790	1.29790			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017		Foreign Exchange Future	1.28750	1.28750		1.30160	1.30160			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017		Foreign Exchange Future	1.11940	1.11940		1.12180	1.12180			0.00	55,970.00	50	152.00
QUANTO € / \$	On 18/09/2017		Foreign Exchange Future	1.12490	1.12490		1.12720	1.12720			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017		Foreign Exchange Future	1.13050	1.13050		1.13280	1.13280			0.00	0.00	0	0.00
R186	On 03/08/2017		Bond Future	8.51567	113.99012		8.52629	113.91694		7.86	0.00	3,647,683.84	32	101,227.00
R186	On 03/08/2017	8.75	Put	873.17000	0.87317		908.12000	0.90812	873.170	7.86	0.33	0.00	0	2,604.00
R186	On 03/08/2017	8.85	Put	671.36000	0.67136		701.14000	0.70114	671.360	7.92	0.27	0.00	0	750.00
R186	On 03/08/2017	8.90	Put	585.48000	0.58548		612.78000	0.61278	585.480	7.95	0.25	0.00	0	1,050.00
R186	On 03/08/2017	9.35	Put	145.52000	0.14552		155.76000	0.15576	145.520	8.22	0.08	0.00	0	750.00
R186	On 03/08/2017	9.50	Put	85.90000	0.08590		92.73000	0.09273	85.900	8.30	0.05	0.00	0	6,500.00
R186	On 02/11/2017		Bond Future	8.54640	116.17081		8.55748	116.09611		7.76	0.00	0.00	0	4.00
R186	On 01/02/2018		Bond Future	8.57390	113.13177		8.58557	113.05483		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

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 03/08/2017	Bond Future		297.49068	297.49068		298.09819	298.09819			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future		303.25999	303.25999		303.87851	303.87851			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future		302.25889	302.25889		302.88871	302.88871			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		242.18633	242.18633		242.76191	242.76191			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future		246.88325	246.88325		247.46899	247.46899			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future		248.06416	248.06416		248.66069	248.66069			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		7.91349	102.65804		7.90826	102.68111		5.23	0.00	21,866,162.52	213	33,012.00
R2023	On 02/11/2017	Bond Future		7.92493	100.69156		7.91944	100.71490		4.72	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future		7.93090	102.65374		7.92524	102.67686		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		9.01483	92.65913		9.02553	92.58410			0.00	48,460,724.99	523	32,390.00
R2030	On 02/11/2017	Bond Future		9.05377	94.43173		9.06485	94.35511			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future		9.09065	92.26675		9.10220	92.18804			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		9.16363	95.62544		9.17428	95.54500		11.11	0.00	7,841,286.08	82	26,589.00
R2032	On 02/11/2017	Bond Future		9.20694	93.29686		9.21796	93.21468		11.68	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.24826	95.11494		9.25973	95.03047		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		9.36525	99.68594		9.37081	99.63998			0.00	30,503,897.64	306	9,645.00
R2035	On 02/11/2017	Bond Future		9.41281	97.09202		9.41856	97.04504			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.45960	98.98406		9.46561	98.93553			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		9.47402	91.59410		9.47453	91.58991		13.19	0.00	0.00	0	57,059.00
R2037	On 02/11/2017	Bond Future		9.51914	93.34628		9.51968	93.34188		13.38	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.56290	90.90988		9.56353	90.90481		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		7.28969	101.94506		7.28285	101.95389		1.05	0.00	0.00	0	41,529.00
R204	On 02/11/2017	Bond Future		7.17785	103.89537		7.16957	103.90420		0.54	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		6.96536	101.87971		6.95546	101.88802		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

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 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			9.55963		95.05476		9.56526	95.00526		13.87	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future			9.60563		96.87318		9.61144	96.82259		14.10	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.65038		94.25519		9.65644	94.20295		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			9.62432		91.85548		9.62995	91.80566		14.56	0.00	0.00	0	21,797.00
R2044	On 02/11/2017	Bond Future			9.67008		93.61262		9.67588	93.56175		14.83	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.71464		91.05626		9.72068	91.00378		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			9.60006		95.46629		9.61072	95.36935		14.46	0.00	0.00	0	69,161.00
R2048	On 02/11/2017	Bond Future			9.64710		92.85510		9.65809	92.75608		15.41	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.69348		94.66450		9.70485	94.56302		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			7.39224		100.15368		7.38088	100.17854		1.90	0.00	0.00	0	45,633.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,734.32000		1.73432		1,758.96000	1.75896	1,734.320	2.02	0.98	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.34088		102.06967		7.32821	102.09485		1.47	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.25961		100.41665		7.24557	100.44164		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			7.52235		99.96192		7.51145	99.99563		3.13	0.00	3,498,667.20	35	32,933.00
R208	On 02/11/2017	Bond Future			7.50346		98.47229		7.49171	98.50650		2.60	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.47090		100.39120		7.45835	100.42541		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			9.32700		75.24377		9.33250	75.20557		13.08	0.00	0.00	0	72,235.00
R209	On 02/11/2017	Bond Future			9.36820		73.53325		9.37387	73.49422		14.00	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	421.97000		0.42197		421.15000	0.42115	421.970	13.41	0.13	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,602.19000		1.60219		1,595.71000	1.59571	1,602.190	13.70	0.37	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,136.08000		1.13608		1,153.18000	1.15318	1,136.080	14.46	0.26	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	439.92000		0.43992		449.08000	0.44908	439.920	14.92	0.12	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.40756		74.96621		9.41347	74.92587		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

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/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	187.47066		187.47066		187.43312	187.43312			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future	188.70621		188.70621		188.66741	188.66741			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future	192.47275		192.47275		192.43251	192.43251			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	148.59875		148.59875		148.76378	148.76378			0.00	6,835,542.50	46	4,858.00
R212	On 02/11/2017	Bond Future	151.48059		151.48059		151.64845	151.64845			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	152.44384		152.44384		152.61448	152.61448			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	9.04501		87.25587		9.05561	87.18316		10.82	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future	9.08565		85.37508		9.09661	85.30083		11.43	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.12511		87.03879		9.13651	86.96254		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	9.49791		74.81672		9.49832	74.81377		13.89	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future	9.54209		72.95157		9.54254	72.94836		14.93	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.58547		74.37315		9.58600	74.36940		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	22,170.95000		22,170.95000		22,178.92000	2,178.92000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.33940		9.33940		9.32300	9.32300		14.62	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.58760		3.58760		3.59670	3.59670		14.72	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.38250		1.38250		1.37370	1.37370			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.35500		1.35500		1.34620	1.34620			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.33010		1.33010		1.32150	1.32150			0.00	0.00	0	0.00
Total for Derivatives :												1,666,215,101.44	162,032	4 045 625.00
Grand Total:												1,666,215,101.44	162,032	4 045 625.00