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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/04/2017

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 03/04/2017	Any day expiry		13.49930	13.49930		13.40970	13.40970		29.20	0.00	342,489,220.00	25,400	0.00
\$ / R	On 04/04/2017	Any day expiry		13.49640	13.49640		13.40970	13.40970		28.55	0.00	407,925,000.00	30,000	30,000.00
\$ / R	On 04/04/2017	Any day expiry	13.00	Call	500.17380	0.50017	459.45310	0.45945	500.174	39.47	0.97	0.00	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry		13.50570	13.50570		13.42110	13.42110		24.73	0.00	0.00	0	0.00
\$ / R	On 10/04/2017	Any day expiry	12.65	Call	874.58140	0.87458	792.49020	0.79249	874.581	32.41	0.93	0.00	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.00	Call	553.36980	0.55337	487.34300	0.48734	553.370	28.78	0.84	0.00	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.10	Call	469.00620	0.46901	412.37540	0.41238	469.006	27.97	0.79	0.00	0	80,000.00
\$ / R	On 10/04/2017	Any day expiry	13.25	Call	351.30710	0.35131	311.93350	0.31193	351.307	26.75	0.70	0.00	0	1,850.00
\$ / R	On 10/04/2017	Any day expiry	13.50	Call	187.30780	0.18731	184.05800	0.18406	187.308	24.73	0.51	0.00	0	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	98.56840	0.09857	104.54920	0.10455	98.568	26.18	0.32	0.00	0	2,100.00
\$ / R	On 10/04/2017	Any day expiry	14.00	Call	49.15660	0.04916	56.93190	0.05693	49.157	27.64	0.18	0.00	0	1,000.00
\$ / R	On 11/04/2017	Any day expiry		13.50800	13.50800		13.42340	13.42340		24.49	0.00	0.00	0	10.00
\$ / R	On 12/04/2017	Any day expiry		13.51030	13.51030		13.42570	13.42570		24.26	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	143.53600	0.14354	152.20310	0.15220	143.536	24.67	0.40	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	105.20990	0.10521	119.33860	0.11934	105.210	24.98	0.31	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	505.27470	0.50527	608.05150	0.60805	505.275	25.42	0.78	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 12/04/2017	Any day expiry	17.02	Call	0.91430	0.00091	3.09620	0.00310	0.914	52.33	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.51260	13.51260	13.42800	13.42800		24.12	0.00	3,255,658.00	239	722.00
\$ / R	On 13/04/2017	Any day expiry	13.00	Call	568.21630	0.56822	502.29670	0.50230	568.216	25.69	0.82	0.00	0	20,000.00
\$ / R	On 13/04/2017	Any day expiry	13.50	Call	221.42780	0.22143	219.57140	0.21957	221.428	24.12	0.52	0.00	0	20,000.00
\$ / R	On 18/04/2017	Any day expiry			13.52450	13.52450	13.43970	13.43970		22.23	0.00	0.00	0	1,450.00
\$ / R	On 20/04/2017	Any day expiry			13.52920	13.52920	13.44440	13.44440		21.94	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			13.53160	13.53160	13.44670	13.44670		21.73	0.00	0.00	0	70.00
\$ / R	On 24/04/2017	Any day expiry			13.53870	13.53870	13.56440	13.56440		20.84	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry			13.54100	13.54100	13.45600	13.45600		20.69	0.00	545,070.00	40	20.00
\$ / R	On 25/04/2017	Any day expiry	13.06	Call	555.45540	0.55546	513.76140	0.51376	555.455	18.65	0.79	0.00	0	100.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	251.21180	0.25121	320.83190	0.32083	251.212	20.48	0.47	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	439.40270	0.43940	520.90390	0.52090	439.403	21.80	0.63	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	668.66990	0.66867	756.10120	0.75610	668.670	23.12	0.75	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	16.33170	0.01633	19.66750	0.01967	16.332	25.48	0.05	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	8.50780	0.00851	10.98190	0.01098	8.508	29.68	0.02	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	5.01910	0.00502	6.61300	0.00661	5.019	36.86	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.54810	13.54810	13.46300	13.46300		20.26	0.00	0.00	0	2,057.00
\$ / R	On 28/04/2017	Any day expiry	13.00	Call	610.31970	0.61032	568.49780	0.56850	610.320	17.65	0.82	0.00	0	1,500.00
\$ / R	On 02/05/2017	Any day expiry			13.55760	13.55760	13.47230	13.47230		19.58	0.00	0.00	0	0.00
\$ / R	On 02/05/2017	Any day expiry	12.60	Put	28.83970	0.02884	42.03640	0.04204	28.840	19.22	0.08	0.00	0	10,000.00
\$ / R	On 02/05/2017	Any day expiry	12.72	Put	34.01200	0.03401	52.32770	0.05233	34.012	18.12	0.10	41,620,016.70	30,000	0.00
\$ / R	On 02/05/2017	Any day expiry	13.56	Call	297.93950	0.29794	281.89930	0.28190	297.940	19.62	0.51	0.00	0	10,000.00
\$ / R	On 04/05/2017	Any day expiry			13.56230	13.56230	13.47700	13.47700		19.47	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	272.76060	0.27276	259.41500	0.25942	272.761	19.89	0.47	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.57890	13.57890	13.49330	13.49330		19.09	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.61440	13.61440	13.52830	13.52830		18.78	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	327.62400	0.32762	384.66430	0.38466	327.624	18.54	0.44	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	25.95250	0.02595	25.57070	0.02557	25.953	24.76	0.05	0.00	0	60.00
\$ / R	On 31/05/2017	Any day expiry			13.62620	13.62620	13.53990	13.53990		18.74	0.00	0.00	0	40.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.67110	13.67110	13.58430	13.58430		18.11	0.00	8,242,634,296.40	602,924	758,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	16.85800	0.01686	17.31250	0.01731	16.858	18.40	0.04	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	20.48910	0.02049	20.75660	0.02076	20.489	17.14	0.05	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	22.48640	0.02249	22.65270	0.02265	22.486	16.56	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	26.00690	0.02601	29.49390	0.02949	26.007	15.70	0.06	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	49.47570	0.04948	63.47680	0.06348	49.476	15.79	0.10	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	1,094.30030	1.09430	1,027.92670	1.02793	1,094.300	16.07	0.86	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	84.65100	0.08465	107.98670	0.10799	84.651	16.18	0.15	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	1,006.20730	1.00621	945.30090	0.94530	1,006.207	16.28	0.83	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Put	95.10730	0.09511	121.00090	0.12100	95.107	16.28	0.17	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	104.09450	0.10409	132.11180	0.13211	104.095	16.35	0.18	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	129.05780	0.12906	162.08950	0.16209	129.058	16.54	0.21	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	885.59010	0.88559	832.74150	0.83274	885.590	16.58	0.78	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	829.05480	0.82905	779.70360	0.77970	829.055	16.74	0.76	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	157.95480	0.15795	195.40360	0.19540	157.955	16.74	0.24	13,357,152.00	4,000	8,455.00

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	13.27	Call	657.26650	0.65727	619.15070	0.61915	657.266	17.31	0.66	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	617.44970	0.61745	582.13210	0.58213	617.450	17.46	0.64	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	590.18770	0.59019	556.82370	0.55682	590.188	17.56	0.62	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	558.75640	0.55876	527.67720	0.52768	558.756	17.69	0.60	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	533.61830	0.53362	504.38990	0.50439	533.618	17.79	0.58	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	466.25980	0.46626	531.96400	0.53196	466.260	18.23	0.49	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	443.33600	0.44334	422.53330	0.42253	443.336	18.25	0.51	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	404.97550	0.40498	386.95350	0.38695	404.976	18.54	0.47	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	553.01470	0.55301	622.57670	0.62258	553.015	18.63	0.54	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	578.98520	0.57899	649.55120	0.64955	578.985	18.75	0.55	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	337.85670	0.33786	324.62030	0.32462	337.857	19.12	0.41	1,127,734.17	200	600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	666.75670	0.66676	740.32030	0.74032	666.757	19.12	0.59	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	744.78740	0.74479	820.56800	0.82057	744.787	19.44	0.62	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	759.31920	0.75932	835.47440	0.83547	759.319	19.50	0.63	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	796.09590	0.79610	873.14700	0.87315	796.096	19.65	0.64	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	833.48530	0.83349	911.37980	0.91138	833.485	19.79	0.65	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	269.70780	0.26971	261.12630	0.26113	269.708	19.85	0.34	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	267.30380	0.26730	258.85170	0.25885	267.304	19.88	0.34	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	910.00080	0.91000	989.21210	0.98921	910.001	20.08	0.68	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	215.67230	0.21567	210.19710	0.21020	215.672	20.56	0.28	218,988,608.74	56,240	99,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	173.04700	0.17305	169.96700	0.16997	173.047	21.25	0.23	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,372.23830	1.37224	1,456.97010	1.45697	1,372.238	21.64	0.79	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	139.63400	0.13963	136.69020	0.13669	139.634	21.95	0.19	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	120.80980	0.12081	118.92650	0.11893	120.810	22.22	0.17	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	94.99630	0.09500	94.44660	0.09445	94.996	22.67	0.14	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,915.23300	1.91523	2,001.89070	2.00189	1,915.233	22.85	0.87	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	86.33300	0.08633	86.19070	0.08619	86.333	22.85	0.13	191,782,043.20	110,000	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	66.20630	0.06621	66.89610	0.06690	66.206	23.36	0.10	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,175.10630	2.17511	2,262.59610	2.26260	2,175.106	23.36	0.90	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	61.99410	0.06199	62.83490	0.06283	61.994	23.49	0.09	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	61.41540	0.06142	62.27640	0.06228	61.415	23.50	0.09	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	53.90030	0.05390	55.00130	0.05500	53.900	23.76	0.08	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	49.14000	0.04914	50.37250	0.05037	49.140	23.94	0.08	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	44.82970	0.04483	46.16780	0.04617	44.830	24.12	0.07	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	42.44250	0.04244	43.93380	0.04393	42.443	24.23	0.07	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	31.29310	0.03129	33.50180	0.03350	31.293	25.62	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	13.06410	0.01306	12.18060	0.01218	13.064	29.17	0.02	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	7.41450	0.00741	6.91980	0.00692	7.415	29.17	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	2.10340	0.00210	1.97050	0.00197	2.103	29.17	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.69230	13.69230	13.60540	13.60540		18.09	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	375.09140	0.37509	433.42500	0.43343	375.091	17.66	0.42	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	55.95240	0.05595	57.38940	0.05739	55.952	24.09	0.08	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.69700	13.69700	13.61010	13.61010		18.06	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.72530	13.72530	13.63810	13.63810		17.92	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 12/07/2017	Any day expiry	13.95	Put	652.45010	0.65245	724.09860	0.72410	652.450	18.44	0.55	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	19.67680	0.01968	18.22690	0.01823	19.677	26.17	0.03	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.74650	13.74650	13.65900	13.65900		17.78	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.75590	13.75590	13.66840	13.66840		17.69	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	267.37990	0.26738	313.01760	0.31302	267.380	16.61	0.31	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	359.70580	0.35971	348.76440	0.34876	359.706	19.04	0.38	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.76060	13.76060	13.67300	13.67300		17.67	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	404.33400	0.40433	460.09550	0.46010	404.334	17.19	0.40	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	75.60470	0.07560	73.41180	0.07341	75.605	23.59	0.09	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.77010	13.77010	13.68230	13.68230		17.59	0.00	0.00	0	2,885.00
\$ / R	On 11/08/2017	Any day expiry			13.79600	13.79600	13.70800	13.70800		17.58	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.83850	13.83850	13.74990	13.74990		17.44	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	428.97750	0.42898	481.63390	0.48163	428.978	16.79	0.39	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	94.55960	0.09456	94.06280	0.09406	94.560	23.09	0.10	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.88560	13.88560	13.79650	13.79650		17.24	0.00	44,253,407.20	3,187	52,880.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	63.71890	0.06372	71.96820	0.07197	63.719	16.40	0.09	0.00	0	7,602.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	110.94170	0.11094	132.18820	0.13219	110.942	15.29	0.14	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	179.62750	0.17963	208.20930	0.20821	179.628	15.63	0.21	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	1,124.10390	1.12410	1,068.69870	1.06870	1,124.104	15.85	0.75	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	238.50390	0.23850	272.19870	0.27220	238.504	15.85	0.25	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	286.28190	0.28628	324.63330	0.32463	286.282	16.01	0.29	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	395.06310	0.39506	442.11640	0.44212	395.063	16.45	0.35	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	827.82160	0.82782	788.96300	0.78896	827.822	16.63	0.62	0.00	0	5,730.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	577.87180	0.57787	636.01650	0.63602	577.872	17.08	0.45	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	535.77190	0.53577	515.72920	0.51573	535.772	17.94	0.45	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	863.64780	0.86365	933.11020	0.93311	863.648	17.98	0.55	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	932.26950	0.93227	1,003.70340	1.00370	932.269	18.18	0.57	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	494.84420	0.49484	477.36610	0.47737	494.844	18.20	0.42	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,038.91820	1.03892	1,113.06860	1.11307	1,038.918	18.48	0.60	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	446.35210	0.44635	431.91520	0.43192	446.352	18.54	0.39	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	433.10610	0.43311	419.61260	0.41961	433.106	18.64	0.38	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	333.75930	0.33376	325.64050	0.32564	333.759	19.60	0.30	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	186.80640	0.18681	183.96960	0.18397	186.806	21.34	0.18	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	149.36380	0.14936	147.71810	0.14772	149.364	21.98	0.15	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	121.31190	0.12131	120.26040	0.12026	121.312	22.67	0.12	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	110.12690	0.11013	109.08610	0.10909	110.127	23.03	0.11	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	108.56860	0.10857	107.52750	0.10753	108.569	23.08	0.11	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	70.94430	0.07094	68.68010	0.06868	70.944	24.83	0.07	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.90680	13.90680	13.81750	13.81750		17.26	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	447.62260	0.44762	497.57480	0.49757	447.623	16.57	0.38	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	112.63890	0.11264	113.48880	0.11349	112.639	23.04	0.11	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.90920	13.90920	13.81980	13.81980		17.25	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.96800	13.96800	13.87760	13.87760		17.19	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.97740	13.97740	13.88680	13.88680		17.19	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 27/10/2017	Any day expiry	13.50	Put	465.91980	0.46592	514.39050	0.51439	465.920	16.44	0.37	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	132.17240	0.13217	132.27750	0.13228	132.172	23.21	0.12	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			14.01730	14.01730	13.92600	13.92600		17.18	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			14.05260	14.05260	13.96060	13.96060		17.19	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	480.87710	0.48088	529.61030	0.52961	480.877	16.29	0.36	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	153.88820	0.15389	155.94370	0.15594	153.888	23.27	0.13	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.09960	14.09960	14.00680	14.00680		17.19	0.00	5,357,848.00	380	114,602.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	68.20760	0.06821	74.67380	0.07467	68.208	15.87	0.08	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	94.03590	0.09404	103.25210	0.10325	94.036	15.77	0.10	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	121.29440	0.12129	133.35280	0.13335	121.294	15.68	0.12	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	150.97910	0.15098	166.03900	0.16604	150.979	15.60	0.15	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	168.70530	0.16871	185.51370	0.18551	168.705	15.56	0.16	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	198.22820	0.19823	219.85730	0.21986	198.228	15.50	0.19	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	295.94250	0.29594	327.81950	0.32782	295.943	15.73	0.25	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	336.37050	0.33637	371.23620	0.37124	336.371	15.83	0.27	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	422.99350	0.42299	465.44190	0.46544	422.993	16.02	0.32	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	443.42310	0.44342	488.93150	0.48893	443.423	16.06	0.33	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	1,089.04660	1.08905	1,044.51930	1.04452	1,089.047	16.22	0.65	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	754.50840	0.75451	815.64840	0.81565	754.508	17.03	0.45	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,071.44870	1.07145	1,142.75440	1.14275	1,071.449	17.84	0.54	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	531.21420	0.53121	517.89780	0.51790	531.214	18.67	0.38	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	505.47110	0.50547	493.55570	0.49356	505.471	18.86	0.36	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	503.20990	0.50321	491.41340	0.49141	503.210	18.87	0.36	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	339.10500	0.33910	333.65470	0.33365	339.105	20.21	0.26	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	213.45450	0.21345	214.48110	0.21448	213.455	21.88	0.17	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	210.63650	0.21064	211.79870	0.21180	210.637	21.95	0.17	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	208.56410	0.20856	209.82350	0.20982	208.564	22.00	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	205.84990	0.20585	207.23300	0.20723	205.850	22.08	0.16	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	160.82760	0.16083	164.18440	0.16418	160.828	23.57	0.13	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.10900	14.10900	14.01600	14.01600		17.18	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	491.81920	0.49182	539.96840	0.53997	491.819	16.22	0.35	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	167.75420	0.16775	171.13390	0.17113	167.754	23.48	0.13	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			14.23360	14.23360	14.13710	14.13710		17.21	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.23830	14.23830	14.14160	14.14160		17.21	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.31350	14.31350	14.21450	14.21450		17.17	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	337.53810	0.33754	368.80910	0.36881	337.538	15.68	0.24	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	613.08390	0.61308	600.86990	0.60087	613.084	18.81	0.37	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.40180	14.40180	14.29990	14.29990		17.31	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,416.25910	1.41626	1,496.39160	1.49639	1,416.259	18.10	0.55	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	615.39670	0.61540	604.31600	0.60432	615.397	19.21	0.35	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.44040	14.44040	14.33720	14.33720		17.43	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.45010	14.45010	14.34650	14.34650		17.43	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.53230	14.53230	14.42570	14.42570		17.60	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	46.49370	0.04649	44.83250	0.04483	46.494	15.53	0.04	0.00	0	750.00

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	13.05	Put	395.77510		0.39578		432.92200	0.43292	395.775	15.92	0.24	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	629.26910		0.62927		678.64050	0.67864	629.269	16.44	0.33	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	614.23280		0.61423		603.57900	0.60358	614.233	19.84	0.33	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.66770		14.66770		14.55610	14.55610		17.78	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.75230		14.75230		14.63760	14.63760		17.91	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.89000		14.89000		14.77030	14.77030		18.08	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.96500		14.96500		14.84250	14.84250		18.13	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			15.11240		15.11240		14.98460	14.98460		18.26	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.19220		15.19220		15.06140	15.06140		18.33	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.67110		13.67110		13.58430	13.58430		18.11	0.00	68,355.50	5	517.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.88560		13.88560		13.79650	13.79650		17.24	0.00	0.00	0	27.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.09960		14.09960		14.00680	14.00680		17.19	0.00	0.00	0	15.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.31350		14.31350		14.21450	14.21450		17.17	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.53230		14.53230		14.42570	14.42570		17.60	0.00	232,516.80	16	47.00
£ / R	On 13/04/2017	Any day expiry			16.87980		16.87980		16.77610	16.77610		22.86	0.00	204,432.00	12	61.00
£ / R	On 24/04/2017	Any day expiry			16.90720		16.90720		16.80320	16.80320		20.06	0.00	0.00	0	10.00
£ / R	On 25/04/2017	Any day expiry			16.91940		16.91940		16.81520	16.81520		20.01	0.00	0.00	0	227.00
£ / R	On 28/04/2017	Any day expiry			16.92950		16.92950		16.82530	16.82530		19.95	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.10550		17.10550		16.99880	16.99880		18.19	0.00	12,521,226.00	732	57,701.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	890.98810		0.89099		838.50420	0.83850	890.988	17.37	0.69	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	422.24180		0.42224		0.00000	0.00000	422.242	18.90	0.41	4,285,768.25	600	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	125.95750		0.12596		0.00000	0.00000	125.958	21.22	0.15	3,148,981.70	1,200	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.41690		17.41690		17.30580	17.30580		17.57	0.00	0.00	0	1,786.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.73390		17.73390		17.61740	17.61740		16.67	0.00	0.00	0	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12353		0.12353		0.12218	0.12218		20.81	0.00	0.00	0	3,804.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12599		0.12599		0.12461	0.12461		18.68	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12854		0.12854		0.12711	0.12711		16.63	0.00	0.00	0	0.00
€ / R	On 13/04/2017	Any day expiry			14.40960		14.40960		14.35770	14.35770		22.53	0.00	72,645.50	5	45.00
€ / R	On 28/04/2017	Any day expiry			14.43070		14.43070		14.37910	14.37910		19.57	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.62520		14.62520		14.57160	14.57160		17.24	0.00	21,235,790.40	1,452	111,546.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.92460		14.92460		14.86860	14.86860		16.35	0.00	3,074,467.60	206	7,313.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.23150		15.23150		15.17170	15.17170		16.20	0.00	0.00	0	749.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	280.03130		0.28003		302.80480	0.30280	280.031	15.05	0.23	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	478.96060		0.47896		478.73240	0.47873	478.961	17.86	0.34	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.54590		15.54590		15.48030	15.48030		16.17	0.00	0.00	0	916.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.95446		97.95446		97.28238	97.28238			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.05449		95.05449		94.36164	94.36164			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.86351		93.86351		93.15680	93.15680			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.00573		96.00573		95.30184	95.30184			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 21/12/2026	Interest Rate Swap	99.72440	99.72440	99.03131	99.03131					0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	98.35690	98.35690	97.65121	97.65121					0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	100.40138	100.40138	99.69799	99.69799					0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60707	99.60707	99.60707	99.60707					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.62492	99.62492	99.61543	99.61543					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.87161	99.87161	99.84331	99.84331					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.88737	99.88737	99.83598	99.83598					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	100.14840	100.14840	100.06619	100.06619					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.89814	99.89814	99.87030	99.87030					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.16979	99.16979	99.11889	99.11889					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.83365	98.83365	98.75227	98.75227					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.88560	98.88560	98.77198	98.77198					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.38000	99.38000	99.23000	99.23000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.87971	99.87971	99.71562	99.71562					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.39854	100.39854	100.21016	100.21016					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.70732	97.70732	97.36976	97.36976					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.04726	97.04726	96.69369	96.69369					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.35842	96.35842	95.98727	95.98727					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.64062	96.64062	96.25489	96.25489					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.90349	98.90349	98.50705	98.50705					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.12376	99.12376	98.71093	98.71093					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.39274	100.39274	99.96076	99.96076					0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	527.40600	527.40600	529.36200	529.36200					0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	537.47500	537.47500	539.47100	539.47100					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	548.00000	548.00000	550.04400	550.04400					0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	602.79600	602.79600	607.13200	607.13200					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	614.30400	614.30400	618.72600	618.72600					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	626.33300	626.33300	630.85200	630.85200					0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	545.81100	545.81100	550.41100	550.41100					0.00	5,458,110.00	1	594.00
ALBI	On 03/08/2017	Index Future	556.23200	556.23200	560.92100	560.92100					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	567.12300	567.12300	571.91400	571.91400					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.37820	10.37820	10.35250	10.35250				14.46	0.00	778,365.00	75	30,087.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.52590	10.52590	10.49890	10.49890				13.81	0.00	0.00	0	1,735.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.67530	10.67530	10.64590	10.64590				13.30	0.00	10,675.30	1	53.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.22120	10.22120	10.19990	10.19990				15.62	0.00	51,106.00	5	15.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.39580	10.39580	10.37350	10.37350				14.90	0.00	0.00	0	10.00

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		10.57250	10.57250		10.54760	10.54760		14.46	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.68840	13.68840		13.62740	13.62740		17.48	0.00	287,456.40	21	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.98640	13.98640		13.92260	13.92260		16.83	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.29350	14.29350		14.22550	14.22550		16.84	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.97790	1.97790		1.96510	1.96510		16.70	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.99550	1.99550		1.98250	1.98250		16.32	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.01330	2.01330		2.00000	2.00000		15.69	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry		1.96840	1.96840		1.95570	1.95570		18.26	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.96550	1.96550		1.96900	1.96900		16.40	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.74746	76.34025		10.62694	77.08931			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future		10.83651	77.79785		10.71189	78.56140			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.92575	75.52872		10.79668	76.30843			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.89821	79.86820		10.77770	80.72195			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		10.98580	81.39321		10.86126	82.26339			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		11.07269	78.72530		10.94372	79.61381			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI		543.88000	543.88000		548.45200	548.45200			0.00	5,438,800.00	1	401.00
GOVI	On 03/08/2017	GOVI		554.26400	554.26400		558.92500	558.92500			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		565.11700	565.11700		569.87900	569.87900			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		1.76190	1.76190		1.75080	1.75080		17.56	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.79170	1.79170		1.78040	1.78040		17.18	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.82060	1.82060		1.80910	1.80910		16.53	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		127.33975	127.33975		127.33291	127.33291			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future		128.45990	128.45990		128.45318	128.45318			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		131.00545	131.00545		131.00058	131.00058			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 04/05/2017	Bond Future		99.05579	99.05579		99.05057	99.05057			0.00	0.00	0	1,772.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future		104.22883	104.22883		104.22335	104.22335			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		106.23783	106.23783		106.23236	106.23236			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		107.26173	107.26173		107.25780	107.25780			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future		129.28445	129.28445		129.27747	129.27747			0.00	2,585,689.00	20	20,616.00
I2038	On 03/08/2017	Bond Future		130.27527	130.27527		130.26849	130.26849			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		132.85670	132.85670		132.85202	132.85202			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		126.25970	126.25970		126.25295	126.25295			0.00	0.00	0	20,203.00
I2046	On 03/08/2017	Bond Future		128.69318	128.69318		128.68639	128.68639			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		129.65247	129.65247		129.64748	129.64748			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future		135.08421	135.08421		135.07687	135.07687			0.00	2,701,684.20	20	24,114.00
I2050	On 03/08/2017	Bond Future		136.02282	136.02282		136.01575	136.01575			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		138.71833	138.71833		138.71305	138.71305			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future		245.54900	245.54900		245.52400	245.52400			0.00	0.00	0	925.00
IGOV	On 03/08/2017	Index Future		250.28100	250.28100		250.25700	250.25700			0.00	5,005,620.00	2	295.00
IGOV	On 02/11/2017	Index Future		255.24000	255.24000		255.22000	255.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			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		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			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 20/06/2018	Jibar Tradeable Future			7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.34000		92.66000		7.34000	92.66000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13080		0.13080		0.13030	0.13030			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.13050		0.13050		0.12980	0.12980			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.13060		0.13060		0.13000	0.13000			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.54930		9.54930		9.47500	9.47500		14.59	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.67920		9.67920		9.60320	9.60320		13.77	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.80990		9.80990		9.73160	9.73160		13.75	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.29220		1.29220		1.29150	1.29150			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30910		1.30910		1.30640	1.30640			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32420		1.32420		1.32230	1.32230			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25120		1.25120		1.25140	1.25140			0.00	12,512.00	10	4,068.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25430		1.25430		1.25440	1.25440			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.25780		1.25780		1.25780	1.25780			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06980		1.06980		1.07270	1.07270			0.00	10,698.00	10	32,879.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07480		1.07480		1.07770	1.07770			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.08030		1.08030		1.08320	1.08320			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.98035		113.64109		8.85906	114.46510		7.98	0.00	349,219,069.57	3,073	108,919.00
R186	On 04/05/2017	Bond Future	8.44	Call	99.39000		0.09939		219.67000	0.21967	99.390	7.96	0.08	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	380.80000		0.38080		670.48000	0.67048	380.800	8.10	0.24	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,232.55000		1.23255		891.78000	0.89178	1,232.550	8.24	0.54	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	1,196.76000		1.19676		863.83000	0.86383	1,196.760	8.25	0.53	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	519.59000		0.51959		355.30000	0.35530	519.590	8.40	0.29	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			9.03139		110.50808		8.90499	111.34807		8.25	0.00	0.00	0	9,133.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,825.26000		2.82526		2,391.60000	2.39160	2,825.260	8.46	0.58	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,325.49000		1.32549		1,082.51000	1.08251	1,325.490	8.76	0.34	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,026.90000		1.02690		830.28000	0.83028	1,026.900	8.85	0.28	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			9.07610		112.67237		8.94408	113.53057		8.09	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 04/05/2017	Bond Future			296.23322		296.23322		296.21701	296.21701			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			295.04780		295.04780		295.03172	295.03172			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 02/11/2017	Bond Future	300.89442		300.89442		300.88280	300.88280			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future	243.10602		243.10602		243.09330	243.09330			0.00	0.00	0	33,327.00
R202	On 03/08/2017	Bond Future	244.12919		244.12919		244.11681	244.11681			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future	248.96685		248.96685		248.95787	248.95787			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future	8.38878		98.56475		8.29225	98.99512		5.70	0.00	0.00	0	19,766.00
R2023	On 03/08/2017	Bond Future	8.42172		100.44666		8.31975	100.88545		5.53	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future	8.45190		98.48221		8.34363	98.93118		4.99	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	7.39364		101.47340		7.36577	101.48314		0.28	0.00	0.00	0	31,101.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.37150		92.06939		9.25058	92.90018			0.00	0.00	0	31,571.00
R2030	On 03/08/2017	Bond Future	9.42817		89.82058		9.30299	90.66742			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future	9.47491		91.57980		9.34527	92.44468			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.54054		90.71189		9.41466	91.63552		11.69	0.00	0.00	0	22,637.00
R2032	On 03/08/2017	Bond Future	9.59526		92.44389		9.46527	93.38533		11.62	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.64688		90.09551		9.51241	91.05696		11.51	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.71084		94.64625		9.58500	95.65435			0.00	0.00	0	8,780.00
R2035	On 03/08/2017	Bond Future	9.76649		96.45344		9.63668	97.48087			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.82121		93.84004		9.68710	94.88919			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.78753		91.11787		9.66680	92.08025		13.26	0.00	0.00	0	55,012.00
R2037	On 03/08/2017	Bond Future	9.84755		88.60043		9.72300	89.58142		13.81	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future	9.89860		90.33585		9.77014	91.33742		13.80	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.65487		103.55739		7.56984	103.68523		1.23	0.00	3,831,623.43	37	28,589.00
R204	On 03/08/2017	Bond Future	7.63994		101.49441		7.53831	101.62488		1.23	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.56638		103.48214		7.43951	103.61680		0.80	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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 04/05/2017	Bond Future			9.82729		94.94247		9.70151	96.01859		13.95	0.00	11,393,096.40	120	9,640.00
R2040	On 03/08/2017	Bond Future			9.88666		92.24775		9.75696	93.34460		14.54	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.93724		94.05451		9.80353	95.17437		14.53	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.85165		92.01571		9.73094	93.05759		14.69	0.00	0.00	0	23,791.00
R2044	On 03/08/2017	Bond Future			9.90931		89.39026		9.78491	90.45226		15.32	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.95842		91.14107		9.83026	92.22537		15.33	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.83939		91.14210		9.71362	92.25348		15.30	0.00	0.00	0	76,383.00
R2048	On 03/08/2017	Bond Future			9.89122		92.88230		9.76176	94.01510		15.27	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future			9.94200		90.26239		9.80860	91.41887		15.29	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future			7.85175		100.83514		7.75849	101.05554		2.18	0.00	0.00	0	76,368.00
R207	On 03/08/2017	Bond Future			7.86905		99.11717		7.76510	99.34198		2.20	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	943.66000		0.94366	1,112.77000	1.11277	943.660		2.32	0.70	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.85307		101.05841		7.73560	101.28918		1.80	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 04/05/2017	Bond Future			7.98450		96.64581		7.89740	96.92590		3.53	0.00	0.00	0	23,301.00
R208	On 03/08/2017	Bond Future			8.00243		98.49112		7.90850	98.77675		3.51	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.00798		97.01732		7.90571	97.31011		2.97	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.70932		70.96571		9.58862	71.76872		13.70	0.00	993,519.94	14	62,304.00
R209	On 04/05/2017	Bond Future	8.93	Call	36.39000		0.03639	90.19000	0.09019	36.390		13.66	0.03	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,883.80000		2.88380	2,319.88000	2.31988	2,883.800		14.03	0.80	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,467.00000		1.46700	1,114.86000	1.11486	1,467.000		14.32	0.56	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.76083		72.32069		9.63664	73.13923		13.71	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.80949		70.58649		9.68155	71.42217		13.77	0.00	54,069,251.34	766	1,118.00
R209	On 02/11/2017	Bond Future	8.30	Call	267.19000		0.26719	355.60000	0.35560	267.190		13.21	0.09	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,041.04000		1.04104	1,283.09000	1.28309	1,041.040		13.63	0.25	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	10.00	Put	2,511.75000		2.51175	2,202.54000	2.20254	2,511.750		14.46	0.42	0.00	0	3,360.00
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 04/05/2017	Bond Future	182.04061		182.04061		182.03065	182.03065			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future	185.54923		185.54923		185.53937	185.53937			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future	186.81418		186.81418		186.80709	186.80709			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 04/05/2017	Bond Future	147.05461		147.05461		147.04649	147.04649			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future	147.85601		147.85601		147.84803	147.84803			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	150.78593		150.78593		150.78010	150.78010			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.41370		82.87043		9.28778	83.71163		11.34	0.00	0.00	0	45,201.00
R213	On 03/08/2017	Bond Future	9.46310		84.45268		9.33312	85.31014		11.31	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.51145		82.55545		9.37707	83.43103		11.26	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.77869		71.14227		9.65800	71.98116		14.59	0.00	0.00	0	35,332.00
R214	On 03/08/2017	Bond Future	9.82852		72.50055		9.70440	73.35567		14.59	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.87728		70.62293		9.74950	71.49596		14.61	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	22,990.93000		22,990.93000		22,857.05000	22,857.05000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.79090		9.79090		9.72770	9.72770		15.68	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.67410		3.67410		3.64960	3.64960		17.21	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.37620		1.37620		1.36600	1.36600			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.35470		1.35470		1.34470	1.34470			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.33560		1.33560		1.32490	1.32490			0.00	0.00	0	0.00
Total for Derivatives :												10,000,027,514.74	871,014	3 610 008.00
Grand Total:												10,000,027,514.74	871,014	3 610 008.00