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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2017

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 19/05/2017	Any day expiry		13.24780	13.24780		13.39320	13.39320		14.07	0.00	23,165,499.20	1,748	0.00
\$ / R	On 25/05/2017	Any day expiry		13.24870	13.24870		13.39320	13.39320		16.90	0.00	0.00	0	0.00
\$ / R	On 25/05/2017	Any day expiry	13.56	Call	39.10900	0.03911	71.25230	0.07125	39.109	21.07	0.20	0.00	0	2,000.00
\$ / R	On 26/05/2017	Any day expiry		13.25080	13.25080		13.39560	13.39560		17.16	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	298.08530	0.29809	203.88360	0.20388	298.085	18.88	0.76	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	0.03070	0.00003	0.04610	0.00005	0.031	37.54	0.00	0.00	0	60.00
\$ / R	On 30/05/2017	Any day expiry		13.25920	13.25920		13.40540	13.40540		16.20	0.00	0.00	0	1,391.00
\$ / R	On 31/05/2017	Any day expiry		13.26130	13.26130		13.40780	13.40780		16.30	0.00	0.00	0	1,200.00
\$ / R	On 05/06/2017	Any day expiry		13.27340	13.27340		13.41940	13.41940		16.09	0.00	0.00	0	0.00
\$ / R	On 05/06/2017	Any day expiry	13.10	Put	107.83440	0.10783	74.95050	0.07495	107.834	15.99	0.35	0.00	0	30,000.00
\$ / R	On 05/06/2017	Any day expiry	13.77	Call	47.88340	0.04788	85.83770	0.08584	47.883	17.92	0.18	0.00	0	30,000.00
\$ / R	On 07/06/2017	Any day expiry		13.27820	13.27820		13.42410	13.42410		16.27	0.00	0.00	0	0.00
\$ / R	On 09/06/2017	Any day expiry		13.28300	13.28300		13.42880	13.42880		16.55	0.00	0.00	0	0.00
\$ / R	On 09/06/2017	Any day expiry	13.00	Put	87.79800	0.08780	60.30250	0.06030	87.798	15.74	0.28	0.00	0	20,000.00
\$ / R	On 12/06/2017	Any day expiry		13.29020	13.29020		13.43570	13.43570		16.30	0.00	0.00	0	0.00
\$ / R	On 12/06/2017	Any day expiry	13.00	Put	96.39420	0.09639	68.14210	0.06814	96.394	15.65	0.28	0.00	0	100.00

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	13.20	Put	175.78640	0.17579	129.71950	0.12972	175.786	16.08	0.43	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.30700	13.30700	13.45210	13.45210		16.25	0.00	424,666,291.00	31,913	852,157.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	3.65360	0.00365	3.12490	0.00312	3.654	19.21	0.01	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	6.97180	0.00697	5.96790	0.00597	6.972	18.40	0.03	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	8.93180	0.00893	7.95950	0.00796	8.932	17.90	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	12.99420	0.01299	11.56650	0.01157	12.994	17.15	0.05	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	14.73530	0.01474	13.10100	0.01310	14.735	16.90	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	24.44840	0.02445	21.54350	0.02154	24.448	15.90	0.08	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	692.84010	0.69284	833.32370	0.83332	692.840	15.16	0.88	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	45.26790	0.04527	36.19240	0.03619	45.268	15.26	0.15	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	601.44090	0.60144	733.01330	0.73301	601.441	15.34	0.83	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	62.70350	0.06270	45.11490	0.04511	62.704	15.41	0.19	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	87.23830	0.08724	63.81140	0.06381	87.238	15.58	0.24	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	479.84530	0.47985	600.24250	0.60024	479.845	15.61	0.75	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	424.73180	0.42473	539.67550	0.53968	424.732	15.74	0.70	0.00	0	1,578.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	117.73180	0.11773	87.57550	0.08758	117.732	15.74	0.30	0.00	0	88,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	222.05140	0.22205	172.01150	0.17201	222.051	16.16	0.45	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	269.16030	0.26916	362.50260	0.36250	269.160	16.20	0.53	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	247.80350	0.24780	193.45310	0.19345	247.803	16.25	0.49	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	237.58280	0.23758	323.81670	0.32382	237.583	16.38	0.49	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	217.44960	0.21745	298.02760	0.29803	217.450	16.55	0.46	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	195.24350	0.19524	269.08700	0.26909	195.243	16.75	0.42	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	178.28320	0.17828	247.67460	0.24767	178.283	16.92	0.39	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	508.29030	0.50829	416.87940	0.41688	508.290	17.56	0.70	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	122.95270	0.12295	175.87880	0.17588	122.953	17.59	0.29	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	101.73950	0.10174	147.42130	0.14742	101.740	17.92	0.25	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	619.08940	0.61909	517.63940	0.51764	619.089	18.03	0.76	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	652.02470	0.65202	547.97040	0.54797	652.025	18.16	0.78	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	68.74710	0.06875	102.77930	0.10278	68.747	18.53	0.18	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	761.74710	0.76175	650.67930	0.65068	761.747	18.53	0.82	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	63.14610	0.06315	95.53770	0.09554	63.146	18.62	0.17	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	857.34460	0.85734	741.83250	0.74183	857.345	18.76	0.85	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	875.04630	0.87505	758.62350	0.75862	875.046	18.80	0.86	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	919.69220	0.91969	801.09160	0.80109	919.692	18.91	0.87	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	964.85700	0.96486	844.21600	0.84422	964.857	19.01	0.88	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	40.05760	0.04006	63.73770	0.06374	40.058	19.05	0.11	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	39.18620	0.03919	62.48500	0.06248	39.186	19.07	0.11	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,056.56730	1.05657	932.23860	0.93224	1,056.567	19.22	0.90	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	28.72110	0.02872	47.20490	0.04720	28.721	19.37	0.09	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	22.94550	0.02295	38.54590	0.03855	22.946	19.57	0.07	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	13.52040	0.01352	23.09110	0.02309	13.520	20.24	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,593.43230	1.59343	1,455.48010	1.45548	1,593.432	20.74	0.97	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	8.54990	0.00855	14.31770	0.01432	8.550	21.13	0.03	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	7.16210	0.00716	11.90510	0.01191	7.162	21.49	0.02	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 19/06/2017	Foreign Exchange Future	15.15	Call	6.56430	0.00656	10.86470	0.01086	6.564	21.66	0.02	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	4.30690	0.00431	6.93820	0.00694	4.307	22.55	0.01	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	3.66360	0.00366	5.82490	0.00582	3.664	22.91	0.01	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,196.66360	2.19666	2,053.72490	2.05372	2,196.664	22.91	0.99	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	2.37850	0.00238	3.62270	0.00362	2.378	23.90	0.01	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,475.37850	2.47538	2,331.52270	2.33152	2,475.379	23.90	0.99	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	2.14540	0.00215	3.22880	0.00323	2.145	24.15	0.01	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	2.11440	0.00211	3.17650	0.00318	2.114	24.18	0.01	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	1.85820	0.00186	2.53520	0.00254	1.858	24.88	0.01	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	1.85950	0.00186	2.16610	0.00217	1.859	25.62	0.01	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	1.86540	0.00187	1.99810	0.00200	1.865	26.36	0.01	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	1.87100	0.00187	1.99020	0.00199	1.871	26.80	0.01	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	1.95920	0.00196	1.98850	0.00199	1.959	30.27	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.43600	0.00044	0.64930	0.00065	0.436	34.49	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.16120	0.00016	0.24670	0.00025	0.161	34.49	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.01740	0.00002	0.02810	0.00003	0.017	34.49	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.32800	13.32800	13.47300	13.47300		16.24	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	392.30660	0.39231	318.87790	0.31888	392.307	16.85	0.58	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	3.21360	0.00321	3.74580	0.00375	3.214	24.80	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.33260	13.33260	13.47760	13.47760		16.39	0.00	0.00	0	2,142.00
\$ / R	On 05/07/2017	Any day expiry			13.34390	13.34390	13.48920	13.48920		16.24	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	119.23520	0.11924	160.64440	0.16064	119.235	18.14	0.24	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			13.34840	13.34840	13.49380	13.49380		16.27	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			13.35520	13.35520	13.50080	13.50080		16.14	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	120.79440	0.12079	161.21160	0.16121	120.794	18.15	0.23	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.35980	13.35980	13.50540	13.50540		16.18	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	740.68350	0.74068	642.04680	0.64205	740.684	17.85	0.72	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	1.63850	0.00164	2.43560	0.00244	1.638	28.32	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.36430	13.36430	13.51000	13.51000		16.20	0.00	0.00	0	1,108.00
\$ / R	On 17/07/2017	Any day expiry			13.37110	13.37110	13.51700	13.51700		16.09	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			13.38020	13.38020	13.52630	13.52630		16.26	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.38920	13.38920	13.53550	13.53550		16.19	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	273.91650	0.27392	227.52780	0.22753	273.917	15.87	0.40	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	124.11110	0.12411	161.28470	0.16128	124.111	18.45	0.21	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.39370	13.39370	13.54000	13.54000		16.22	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	439.65750	0.43966	373.08950	0.37309	439.658	16.47	0.53	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	9.18080	0.00918	11.30570	0.01131	9.181	22.88	0.02	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.40250	13.40250	13.54910	13.54910		16.16	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry			13.42690	13.42690	13.57410	13.57410		16.17	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.44020	13.44020	13.58770	13.58770		16.24	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	383.05140	0.38305	330.05100	0.33005	383.051	16.08	0.45	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.46700	13.46700	13.61490	13.61490		16.19	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	479.94990	0.47995	419.37330	0.41937	479.950	16.30	0.49	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	20.28630	0.02029	26.22930	0.02623	20.286	22.39	0.03	0.00	0	60.00

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\$ / R	On 18/09/2017			Foreign Exchange Future		13.51190	13.51190	13.66020	13.66020		16.24	0.00	18,592,374.40	1,376	50,495.00
\$ / R	On 18/09/2017	12.00	Put	Foreign Exchange Future	43.98410	0.04398	43.37860	0.04338	43.984	15.05	0.08	0.00	0	7,202.00	
\$ / R	On 18/09/2017	12.50	Put	Foreign Exchange Future	111.90190	0.11190	96.38750	0.09639	111.902	14.91	0.17	820,551.32	352	1,125.00	
\$ / R	On 18/09/2017	12.80	Put	Foreign Exchange Future	189.17690	0.18918	164.63820	0.16464	189.177	15.17	0.25	0.00	0	3,000.00	
\$ / R	On 18/09/2017	13.00	Call	Foreign Exchange Future	771.68060	0.77168	886.01240	0.88601	771.681	15.45	0.68	0.00	0	4,351.00	
\$ / R	On 18/09/2017	13.00	Put	Foreign Exchange Future	259.78060	0.25978	225.81240	0.22581	259.781	15.45	0.32	0.00	0	13,099.00	
\$ / R	On 18/09/2017	13.14	Put	Foreign Exchange Future	318.28050	0.31828	277.96670	0.27797	318.280	15.67	0.36	0.00	0	90.00	
\$ / R	On 18/09/2017	13.40	Put	Foreign Exchange Future	445.04270	0.44504	392.32290	0.39232	445.043	16.08	0.45	0.00	0	3,500.00	
\$ / R	On 18/09/2017	13.50	Call	Foreign Exchange Future	511.73890	0.51174	602.45710	0.60246	511.739	16.24	0.52	0.00	0	5,980.00	
\$ / R	On 18/09/2017	13.63	Call	Foreign Exchange Future	459.53140	0.45953	542.13790	0.54214	459.531	16.51	0.48	0.00	0	250.00	
\$ / R	On 18/09/2017	13.63	Put	Foreign Exchange Future	577.63140	0.57763	511.93790	0.51194	577.631	16.51	0.52	0.00	0	216,962.00	
\$ / R	On 18/09/2017	13.75	Put	Foreign Exchange Future	653.94140	0.65394	582.24660	0.58225	653.941	16.75	0.55	0.00	0	20,000.00	
\$ / R	On 18/09/2017	13.76	Put	Foreign Exchange Future	660.48750	0.66049	588.31990	0.58832	660.488	16.77	0.56	0.00	0	960.00	
\$ / R	On 18/09/2017	13.80	Call	Foreign Exchange Future	398.84500	0.39885	473.11210	0.47311	398.845	16.85	0.43	0.00	0	10,000.00	
\$ / R	On 18/09/2017	14.20	Call	Foreign Exchange Future	285.50950	0.28551	342.50990	0.34251	285.510	17.66	0.33	0.00	0	90.00	
\$ / R	On 18/09/2017	14.22	Put	Foreign Exchange Future	988.88360	0.98888	896.80270	0.89680	988.884	17.70	0.67	0.00	0	110.00	
\$ / R	On 18/09/2017	14.32	Put	Foreign Exchange Future	1,066.43780	1.06644	970.57430	0.97057	1,066.438	17.90	0.69	0.00	0	110.00	
\$ / R	On 18/09/2017	14.33	Call	Foreign Exchange Future	256.19780	0.25620	308.26570	0.30827	256.198	17.92	0.30	0.00	0	3,000.00	
\$ / R	On 18/09/2017	14.47	Put	Foreign Exchange Future	1,186.23450	1.18623	1,085.28560	1.08529	1,186.234	18.20	0.73	0.00	0	150.00	
\$ / R	On 18/09/2017	14.50	Call	Foreign Exchange Future	222.55640	0.22256	268.95270	0.26895	222.556	18.26	0.27	0.00	0	17,402.00	
\$ / R	On 18/09/2017	14.55	Call	Foreign Exchange Future	213.57950	0.21358	258.42090	0.25842	213.580	18.37	0.26	619,346.99	176	1,125.00	
\$ / R	On 18/09/2017	14.72	Call	Foreign Exchange Future	185.87040	0.18587	225.76290	0.22576	185.870	18.71	0.23	0.00	0	20,000.00	
\$ / R	On 18/09/2017	15.00	Call	Foreign Exchange Future	146.94870	0.14695	181.25880	0.18126	146.949	19.20	0.19	0.00	0	600.00	
\$ / R	On 18/09/2017	16.00	Call	Foreign Exchange Future	63.25830	0.06326	79.95800	0.07996	63.258	20.74	0.09	0.00	0	3,680.00	
\$ / R	On 18/09/2017	16.40	Call	Foreign Exchange Future	44.43380	0.04443	58.45020	0.05845	44.434	21.21	0.06	0.00	0	960.00	
\$ / R	On 18/09/2017	16.80	Call	Foreign Exchange Future	30.26550	0.03027	38.37740	0.03838	30.266	21.53	0.05	0.00	0	110.00	
\$ / R	On 18/09/2017	17.00	Call	Foreign Exchange Future	24.98380	0.02498	30.94150	0.03094	24.984	21.68	0.04	0.00	0	650.00	
\$ / R	On 18/09/2017	17.03	Call	Foreign Exchange Future	24.27630	0.02428	29.94960	0.02995	24.276	21.71	0.04	0.00	0	110.00	
\$ / R	On 18/09/2017	18.00	Call	Foreign Exchange Future	8.60310	0.00860	9.92930	0.00993	8.603	22.12	0.01	0.00	0	3,099.00	
\$ / R	On 27/09/2017			Any day expiry		13.53210	13.53210	13.68050	13.68050		16.33	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	13.50	Put	Any day expiry	508.91870	0.50892	451.99960	0.45200	508.919	16.25	0.47	0.00	0	60.00	
\$ / R	On 27/09/2017	17.13	Call	Any day expiry	24.88340	0.02488	33.26110	0.03326	24.883	21.35	0.04	0.00	0	60.00	
\$ / R	On 28/09/2017			Any day expiry		13.53430	13.53430	13.68280	13.68280		16.33	0.00	0.00	0	0.00
\$ / R	On 23/10/2017			Any day expiry		13.59040	13.59040	13.73940	13.73940		16.35	0.00	0.00	0	334.00
\$ / R	On 27/10/2017			Any day expiry		13.59940	13.59940	13.74850	13.74850		16.37	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	12.92	Put	Any day expiry	265.72720	0.26573	236.67940	0.23668	265.727	15.34	0.29	0.00	0	1,000.00	
\$ / R	On 27/10/2017	13.50	Put	Any day expiry	533.72680	0.53373	479.50230	0.47950	533.727	16.22	0.45	0.00	0	60.00	
\$ / R	On 27/10/2017	14.10	Call	Any day expiry	414.39380	0.41439	483.49450	0.48349	414.394	17.27	0.40	0.00	0	1,000.00	
\$ / R	On 27/10/2017	17.45	Call	Any day expiry	42.56520	0.04257	55.69750	0.05570	42.565	22.22	0.05	0.00	0	60.00	
\$ / R	On 13/11/2017			Any day expiry		13.63750	13.63750	13.78700	13.78700		16.40	0.00	0.00	0	70.00
\$ / R	On 28/11/2017			Any day expiry		13.67090	13.67090	13.82080	13.82080		16.38	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	13.50	Put	Any day expiry	554.48360	0.55448	501.77080	0.50177	554.484	16.15	0.43	0.00	0	60.00	
\$ / R	On 28/11/2017	17.74	Call	Any day expiry	63.94010	0.06394	77.68550	0.07769	63.940	22.80	0.07	0.00	0	60.00	
\$ / R	On 18/12/2017			Foreign Exchange Future		13.71460	13.71460	13.86570	13.86570		16.43	0.00	411,438.00	30	89,350.00

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 18/12/2017	Foreign Exchange Future	11.75	Put	62.26510	0.06227	55.52160	0.05552	62.265	15.18	0.08	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	89.27030	0.08927	80.18320	0.08018	89.270	15.05	0.11	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	118.62510	0.11863	107.09870	0.10710	118.625	14.94	0.14	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	153.08190	0.15308	137.16490	0.13716	153.082	14.90	0.17	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	176.81830	0.17682	157.08920	0.15709	176.818	14.99	0.19	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	216.92940	0.21693	193.52040	0.19352	216.929	15.11	0.22	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	332.61100	0.33261	299.47700	0.29948	332.611	15.39	0.30	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	382.66040	0.38266	342.82820	0.34283	382.660	15.57	0.33	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	409.17580	0.40918	366.54420	0.36654	409.176	15.66	0.35	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	422.80260	0.42280	379.11060	0.37911	422.803	15.71	0.35	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	489.60580	0.48961	440.91100	0.44091	489.606	15.91	0.39	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	514.72290	0.51472	464.23530	0.46424	514.723	15.99	0.40	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	781.50580	0.78151	878.51560	0.87852	781.506	16.14	0.58	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	807.43120	0.80743	738.01640	0.73802	807.431	16.77	0.52	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	865.54740	0.86555	792.91120	0.79291	865.547	16.91	0.54	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,217.60580	1.21761	1,127.93280	1.12793	1,217.606	17.73	0.63	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	325.95880	0.32596	373.39250	0.37339	325.959	18.58	0.29	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	305.91020	0.30591	351.62360	0.35162	305.910	18.75	0.27	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	304.08650	0.30409	349.71940	0.34972	304.087	18.76	0.27	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	181.78630	0.18179	212.93260	0.21293	181.786	19.88	0.17	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	104.10910	0.10411	122.37540	0.12238	104.109	21.62	0.10	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	102.36360	0.10236	120.39510	0.12040	102.364	21.69	0.10	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	101.08170	0.10108	118.93930	0.11894	101.082	21.74	0.10	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	99.40970	0.09941	117.03900	0.11704	99.410	21.81	0.10	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	66.20010	0.06620	84.59200	0.08459	66.200	22.77	0.07	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.72330	13.72330	13.87470	13.87470		16.45	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	570.00860	0.57001	515.68210	0.51568	570.009	16.15	0.42	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	71.89350	0.07189	91.13200	0.09113	71.894	22.78	0.07	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.83910	13.83910	13.99370	13.99370		16.55	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.84350	13.84350	13.99820	13.99820		16.54	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.91230	13.91230	14.06860	14.06860		16.56	0.00	0.00	0	8,767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	383.35550	0.38336	344.07600	0.34408	383.356	15.39	0.29	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	547.39420	0.54739	492.24770	0.49225	547.394	15.82	0.37	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	525.80340	0.52580	583.47730	0.58348	525.803	17.98	0.37	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	480.77580	0.48078	534.00440	0.53400	480.776	18.27	0.34	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	410.45620	0.41046	458.68680	0.45869	410.456	18.73	0.30	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.99150	13.99150	14.14960	14.14960		16.64	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,587.28440	1.58728	1,487.36570	1.48737	1,587.284	17.98	0.62	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	412.66310	0.41266	458.17470	0.45817	412.663	19.00	0.28	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.02580	14.02580	14.18460	14.18460		16.63	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.03440	14.03440	14.19340	14.19340		16.68	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.10940	14.10940	14.27030	14.27030		16.80	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	22.69020	0.02269	20.83480	0.02083	22.690	13.11	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	445.09410	0.44509	401.58980	0.40159	445.094	15.54	0.29	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	13.64	Put	713.70030		0.71370		648.47900	0.64848	713.700	16.16	0.39	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	414.02820		0.41403		456.59060	0.45659	414.028	19.51	0.26	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.23410		14.23410		14.39800	14.39800		17.06	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.31200		14.31200		14.47790	14.47790		17.15	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.43890		14.43890		14.60790	14.60790		17.34	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.50790		14.50790		14.67860	14.67860		17.40	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.64370		14.64370		14.81780	14.81780		17.54	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.71720		14.71720		14.89310	14.89310		17.58	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.30700		13.30700		13.45210	13.45210		16.25	0.00	266,140.00	20	566.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.51190		13.51190		13.66020	13.66020		16.24	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.71460		13.71460		13.86570	13.86570		16.43	0.00	0.00	0	42.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.91230		13.91230		14.06860	14.06860		16.56	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.10940		14.10940		14.27030	14.27030		16.80	0.00	0.00	0	147.00
£ / R	On 31/05/2017	Any day expiry			17.27750		17.27750		17.42700	17.42700		16.26	0.00	0.00	0	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.34580		17.34580		17.49340	17.49340		16.15	0.00	27,840,009.00	1,605	52,993.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	50.01300		0.05001		46.53610	0.04654	50.013	15.34	0.13	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	895.81300		0.89581		1,039.93610	1.03994	895.813	15.34	0.87	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	262.14820		0.26215		340.49650	0.34050	262.148	16.47	0.44	0.00	0	300.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.66150		17.66150		17.81290	17.81290		16.14	0.00	0.00	0	2,847.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.97820		17.97820		18.13190	18.13190		16.11	0.00	0.00	0	2,215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11945		0.11945		0.12114	0.12114		16.34	0.00	0.00	0	122.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12180		0.12180		0.12352	0.12352		15.22	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12418		0.12418		0.12595	0.12595		15.33	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.84690		14.84690		14.91760	14.91760		14.61	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.91170		14.91170		14.98000	14.98000		15.01	0.00	128,031,856.20	8,586	70,355.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.21360		15.21360		15.28420	15.28420		15.20	0.00	0.00	0	7,021.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.51840		15.51840		15.59030	15.59030		15.44	0.00	0.00	0	4,653.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	151.77430		0.15177		145.60510	0.14561	151.774	14.38	0.16	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	443.02300		0.44302		467.01970	0.46702	443.023	16.57	0.36	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.82480		15.82480		15.90150	15.90150		15.54	0.00	0.00	0	3,669.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	500.24430		0.50024		478.49320	0.47849	500.244	14.80	0.33	0.00	0	5,648.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.80722		95.80722		96.31809	96.31809			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.82663		92.82663		93.34544	93.34544			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.57855		91.57855		92.11560	92.11560			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.71519		93.71519		94.27900	94.27900			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.45799		97.45799		98.04780	98.04780			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.03880		96.03880		96.66614	96.66614			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.09049		98.09049		98.73663	98.73663			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 15/06/2017	Interest Rate Swap	99.60699	99.60699	99.60699	99.60699	99.60699	99.60699			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61147	99.61147	99.61313	99.61313	99.61313	99.61313			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.82067	99.82067	99.82681	99.82681	99.82681	99.82681			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.76992	99.76992	99.78201	99.78201	99.78201	99.78201			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.94689	99.94689	99.97219	99.97219	99.97219	99.97219			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.84890	99.84890	99.85498	99.85498	99.85498	99.85498			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.05036	99.05036	99.06238	99.06238	99.06238	99.06238			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.63386	98.63386	98.65866	98.65866	98.65866	98.65866			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.58225	98.58225	98.61899	98.61899	98.61899	98.61899			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.98000	98.98000	99.03000	99.03000	99.03000	99.03000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.39136	99.39136	99.45409	99.45409	99.45409	99.45409			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.80918	99.80918	99.88803	99.88803	99.88803	99.88803			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.59423	96.59423	96.77380	96.77380	96.77380	96.77380			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.85286	95.85286	96.05789	96.05789	96.05789	96.05789			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.07915	95.07915	95.31104	95.31104	95.31104	95.31104			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.27532	95.27532	95.53708	95.53708	95.53708	95.53708			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.47185	97.47185	97.76005	97.76005	97.76005	97.76005			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.61847	97.61847	97.93204	97.93204	97.93204	97.93204			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.82559	98.82559	99.16362	99.16362	99.16362	99.16362			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	545.19200	545.19200	543.22000	543.22000	543.22000	543.22000			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	555.62300	555.62300	553.61000	553.61000	553.61000	553.61000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	566.45700	566.45700	564.40400	564.40400	564.40400	564.40400			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	626.35800	626.35800	622.24400	622.24400	622.24400	622.24400			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	638.34300	638.34300	634.14600	634.14600	634.14600	634.14600			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	650.78900	650.78900	646.51000	646.51000	646.51000	646.51000			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	566.19000	566.19000	561.88900	561.88900	561.88900	561.88900			0.00	0.00	0	600.00
ALBI	On 02/11/2017	Index Future	577.02400	577.02400	572.63600	572.63600	572.63600	572.63600			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	588.27500	588.27500	583.80100	583.80100	583.80100	583.80100			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.90110	9.90110	9.99110	9.99110	9.99110	9.99110		13.20	0.00	0.00	0	23,163.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.04070	10.04070	10.13160	10.13160	10.13160	10.13160		13.14	0.00	0.00	0	2,390.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.17920	10.17920	10.27200	10.27200	10.27200	10.27200		13.00	0.00	0.00	0	1,153.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.82680	9.82680	9.90170	9.90170	9.90170	9.90170		13.69	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.99490	9.99490	10.07040	10.07040	10.07040	10.07040		13.81	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.16260	10.16260	10.23920	10.23920	10.23920	10.23920		13.88	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.67620	13.67620	13.77070	13.77070	13.77070	13.77070		15.69	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.96930	13.96930	14.06650	14.06650	14.06650	14.06650		15.81	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 18/12/2017	Foreign Exchange Future		14.26660	14.26660		14.36570	14.36570		16.08	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.93120	1.93120		1.94990	1.94990		15.70	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.94840	1.94840		1.96740	1.96740		15.23	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.96540	1.96540		1.98440	1.98440		15.12	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.00970	2.00970		2.01860	2.01860		14.54	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		10.68269	78.74200		10.79158	78.07180			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future		10.77234	76.45683		10.88507	75.77315			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		10.86372	77.94749		10.98038	77.25053			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		10.91354	81.89610		11.02757	81.10501			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future		11.00326	79.20148		11.12134	78.39458			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future		11.09172	80.74565		11.21383	79.92303			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		564.51800	564.51800		560.23700	560.23700			0.00	0.00	0	402.00
GOVI	On 02/11/2017	GOVI		575.32000	575.32000		570.95300	570.95300			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI		586.53800	586.53800		582.08500	582.08500			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.71070	1.71070		1.72950	1.72950		15.90	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.74050	1.74050		1.75980	1.75980		16.30	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.76930	1.76930		1.78900	1.78900		16.07	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		129.15255	129.15255		129.12649	129.12649			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		131.65861	131.65861		131.63097	131.63097			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2025	On 01/02/2018	Bond Future		132.93948	132.93948		132.91135	132.91135			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		104.02987	104.02987		104.11824	104.11824			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		106.44313	106.44313		106.42191	106.42191			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future		107.43178	107.43178		107.40913	107.40913			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		109.58019	109.58019		109.55723	109.55723			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		130.85240	130.85240		131.04221	131.04221			0.00	0.00	0	22,439.00
I2038	On 02/11/2017	Bond Future		133.39131	133.39131		133.58389	133.58389			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		134.53779	134.53779		134.73434	134.73434			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		127.62176	127.62176		127.85765	127.85765			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future		128.51478	128.51478		128.75428	128.75428			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.08503	131.08503		131.32947	131.32947			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		135.30514	135.30514		135.89762	135.89762			0.00	0.00	0	26,029.00
I2050	On 02/11/2017	Bond Future		137.93072	137.93072		138.53346	138.53346			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		138.99716	138.99716		139.61199	139.61199			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		250.58000	250.58000		251.13400	251.13400			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future		255.44200	255.44200		256.00500	256.00500			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		260.55100	260.55100		261.12500	261.12500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.24000	92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.22000	92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	1,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.05000	92.95000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.10000	92.90000		7.10000	92.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.16000	92.84000		7.16000	92.84000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12820	0.12820		0.12960	0.12960			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 18/09/2017	Foreign Exchange Future			0.12760		0.12760		0.12940	0.12940			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12700		0.12700		0.12920	0.12920			0.00	0.00	0	0.00
NOK/R	On 19/06/2017	Foreign Exchange Future			1.59160		1.59160		1.59590	1.59590		13.60	0.00	6,923,460.00	4,350	4,350.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.61850		1.61850		1.62300	1.62300		13.09	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.18920		9.18920		9.29450	9.29450		14.06	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.31250		9.31250		9.41940	9.41940		14.03	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.43510		9.43510		9.54300	9.54300		14.06	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.28390		1.28390		1.28580	1.28580			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29890		1.29890		1.30080	1.30080			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31400		1.31400		1.31590	1.31590			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.30350		1.30350		1.30040	1.30040			0.00	0.00	0	8,108.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30710		1.30710		1.30400	1.30400			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31090		1.31090		1.30770	1.30770			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.12060		1.12060		1.11360	1.11360			0.00	72,839.00	65	152.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.12590		1.12590		1.11890	1.11890			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.13150		1.13150		1.12440	1.12440			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.68375		112.83921		8.79797	112.06603		7.95	0.00	115,660,190.25	1,025	88,907.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,136.49000		1.13649		1,473.16000	1.47316	1,136.490	8.01	0.39	0.00	0	750.00
R186	On 03/08/2017	Bond Future	8.90	Put	1,013.85000		1.01385		1,326.12000	1.32612	1,013.850	8.04	0.35	0.00	0	1,050.00
R186	On 03/08/2017	Bond Future	9.00	Put	799.42000		0.79942		1,065.06000	1.06506	799.420	8.10	0.30	0.00	0	2,604.00
R186	On 03/08/2017	Bond Future	9.35	Put	316.46000		0.31646		450.69000	0.45069	316.460	8.31	0.14	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	203.69000		0.20369		298.68000	0.29868	203.690	8.40	0.10	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.72147		114.99820		8.84064	114.20931		7.86	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.75626		111.93748		8.88054	111.13321		8.16	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			297.71937		297.71937		297.99372	297.99372			0.00	12,801,932.91	43	2,350.00
R197	On 02/11/2017	Bond Future			303.49640		303.49640		303.77351	303.77351			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			302.51179		302.51179		302.79473	302.79473			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			242.76745		242.76745		244.28975	244.28975			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future			247.47822		247.47822		249.02783	249.02783			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			248.68072		248.68072		250.26139	250.26139			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
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.05009		102.05764		8.14963	101.62295		5.29	0.00	0.00	0	32,302.00
R2023	On 02/11/2017	Bond Future	8.06937		100.07991		8.17486	99.63611		4.79	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	8.08387		102.03125		8.19581	101.57875		4.94	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.16230		91.63239		9.27087	90.88649			0.00	0.00	0	32,213.00
R2030	On 02/11/2017	Bond Future	9.20615		93.38562		9.31851	92.62464			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.24815		91.20127		9.36443	90.42542			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	9.31575		94.48592		9.42407	93.68669		11.19	0.00	0.00	0	26,671.00
R2032	On 02/11/2017	Bond Future	9.36394		92.13584		9.47591	91.32050		11.78	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.41024		93.93219		9.52588	93.10098		11.59	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.49177		98.64842		9.60002	97.77417			0.00	0.00	0	9,951.00
R2035	On 02/11/2017	Bond Future	9.54324		96.03484		9.65498	95.14315			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.59404		97.90733		9.70938	96.99813			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	9.59072		90.64204		9.70416	89.73129		13.25	0.00	0.00	0	57,059.00
R2037	On 02/11/2017	Bond Future	9.63926		92.37623		9.75618	91.44734		13.44	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.68654		89.92186		9.80704	88.97488		13.82	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	7.35404		101.86205		7.44032	101.75091		1.06	0.00	0.00	0	41,529.00
R204	On 02/11/2017	Bond Future	7.25695		103.81104		7.36411	103.69696		0.55	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future	7.06669		101.79480		7.20571	101.67849		0.80	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future	9.68150		93.99261		9.80005	92.97784		13.91	0.00	3,759,704.40	40	13,856.00
R2040	On 02/11/2017	Bond Future	9.73103		95.79093		9.85318	94.75595		14.14	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future	9.77941		93.15285		9.90527	92.09763		14.54	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future	9.74611		90.78793		9.85948	89.81308		14.57	0.00	0.00	0	22,344.00
R2044	On 02/11/2017	Bond Future	9.79532		92.52490		9.91207	91.53062		14.85	0.00	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
R2044	On 01/02/2018	Bond Future			9.84343		89.94829		9.96365	88.93461		15.26	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.72124		94.37492		9.83444	93.37601		14.45	0.00	0.00	0	69,161.00
R2048	On 02/11/2017	Bond Future			9.77176		91.74296		9.88835	90.72431		15.42	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.82168		93.53171		9.94176	92.49310		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			7.42851		100.07435		7.52668	99.86004		1.92	0.00	0.00	0	45,809.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,659.22000		1.65922		1,454.93000	1.45493	1,659.220	1.99	0.97	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.38144		101.98911		7.49203	101.76988		1.50	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.30519		100.33557		7.43109	100.11206		1.76	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			7.57441		99.80111		7.67005	99.50652		3.18	0.00	0.00	0	32,968.00
R208	On 02/11/2017	Bond Future			7.55973		98.30870		7.66357	98.00767		2.64	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.53177		100.22545		7.64481	99.91856		2.88	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.45803		74.34191		9.56599	73.61132		13.15	0.00	0.00	0	70,969.00
R209	On 02/11/2017	Bond Future			9.50291		72.61430		9.61404	71.86919		14.10	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	347.90000		0.34790		275.13000	0.27513	347.900	13.51	0.11	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,331.77000		1.33177		1,114.26000	1.11426	1,331.770	13.66	0.32	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,419.36000		1.41936		1,665.60000	1.66560	1,419.360	14.32	0.30	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	589.96000		0.58996		715.91000	0.71591	589.960	14.86	0.15	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.54597		74.03011		9.66028	73.27046		13.82	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			187.20255		187.20255		187.51752	187.51752			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			188.43497		188.43497		188.75442	188.75442			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.20350		192.20350		192.52930	192.52930			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

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
R212	On 03/08/2017	Bond Future	148.90431		148.90431		148.80848	148.80848			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future	151.79364		151.79364		151.69468	151.69468			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	152.76909		152.76909		152.66829	152.66829			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	9.18645		86.29280		9.29469	85.56605		10.91	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future	9.23158		84.39376		9.34339	83.65252		11.54	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.27568		86.03920		9.39118	85.28347		11.37	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.61877		73.95565		9.73183	73.16522		13.92	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future	9.66629		72.07412		9.78261	71.26803		15.00	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.71306		73.47941		9.83272	72.65755		14.66	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,857.33000	22,857.33000		23,045.42000	23,045.42000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.60720		9.60720		9.66590	9.66590		14.22	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.68170		3.68170		3.68680	3.68680		14.60	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.41230		1.41230		1.43450	1.43450			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.38390		1.38390		1.40600	1.40600			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.35870		1.35870		1.38080	1.38080			0.00	0.00	0	0.00

Total for Derivatives : **763,631,632.67** **51,329** **3 888 039.00**

Grand Total: **763,631,632.67** **51,329** **3 888 039.00**