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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/02/2017

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 10/02/2017	Any day expiry		13.45230	13.45230		13.45060	13.45060		18.82	0.00	0	0.00
\$ / R	On 10/02/2017	Any day expiry	13.80	Call	12.89930	0.01290	18.96340	0.01896	12.899	26.93	0.10	0	20,000.00
\$ / R	On 17/02/2017	Any day expiry		13.46650	13.46650		13.46700	13.46700		17.34	0.00	0	788.00
\$ / R	On 17/02/2017	Any day expiry	13.61	Put	233.69880	0.23370	241.09920	0.24110	233.699	17.83	0.64	0	50,000.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	859.62020	0.85962	861.09770	0.86110	859.620	21.35	0.97	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	0.94960	0.00095	1.42790	0.00143	0.950	27.13	0.01	0	1,500.00
\$ / R	On 22/02/2017	Any day expiry		13.47850	13.47850		13.47910	13.47910		16.55	0.00	0	0.00
\$ / R	On 22/02/2017	Any day expiry	13.85	Call	61.98150	0.06198	64.42260	0.06442	61.981	18.14	0.23	0	5,000.00
\$ / R	On 23/02/2017	Any day expiry		13.48090	13.48090		13.48150	13.48150		16.78	0.00	0	0.00
\$ / R	On 23/02/2017	Any day expiry	13.30	Call	282.11300	0.28211	294.21440	0.29421	282.113	16.36	0.66	0	45,000.00
\$ / R	On 23/02/2017	Any day expiry	13.46	Put	171.62160	0.17162	179.55140	0.17955	171.622	16.70	0.48	0	36,000.00
\$ / R	On 23/02/2017	Any day expiry	13.60	Call	134.26730	0.13427	139.90470	0.13990	134.267	17.15	0.41	0	90,000.00
\$ / R	On 23/02/2017	Any day expiry	13.90	Call	58.18560	0.05819	58.92040	0.05892	58.186	18.28	0.21	0	45,000.00
\$ / R	On 24/02/2017	Any day expiry		13.48330	13.48330		13.48390	13.48390		16.84	0.00	0	3,920.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	198.18390	0.19818	204.77130	0.20477	198.184	16.84	0.51	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	2.40820	0.00241	4.86040	0.00486	2.408	24.49	0.01	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2017	Any day expiry		13.49050	13.49050		13.49120	13.49120		16.47	0.00	0.00	0	1,673.00
\$ / R	On 28/02/2017	Any day expiry		13.49300	13.49300		13.49360	13.49360		16.53	0.00	0.00	0	1,153.00
\$ / R	On 01/03/2017	Any day expiry		13.49540	13.49540		13.49600	13.49600		16.58	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future		13.52440	13.52440		13.52530	13.52530		16.50	0.00	572,893,584.00	42,360	373,099.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	6.32450	0.00632	7.00340	0.00700	6.325	17.46	0.02	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	15.75780	0.01576	17.31760	0.01732	15.758	16.57	0.05	0.00	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	32.36870	0.03237	35.19060	0.03519	32.369	15.83	0.10	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	70.96310	0.07096	75.18810	0.07519	70.963	15.75	0.20	0.00	0	95,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	77.95400	0.07795	82.30700	0.08231	77.954	15.80	0.21	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	80.39070	0.08039	84.78380	0.08478	80.391	15.81	0.21	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	96.14210	0.09614	100.75530	0.10076	96.142	15.90	0.24	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	110.80520	0.11081	115.56750	0.11557	110.805	15.98	0.27	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	126.91480	0.12691	131.79450	0.13179	126.915	16.05	0.30	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	418.90720	0.41891	424.76820	0.42477	418.907	16.12	0.67	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	144.50720	0.14451	149.46820	0.14947	144.507	16.12	0.33	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	148.20730	0.14821	153.18010	0.15318	148.207	16.14	0.33	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	218.74980	0.21875	224.15760	0.22416	218.750	17.00	0.44	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	201.19210	0.20119	206.44140	0.20644	201.192	17.17	0.41	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	143.03600	0.14304	147.52430	0.14752	143.036	17.84	0.31	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	122.37640	0.12238	126.48730	0.12649	122.376	18.14	0.28	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	120.26690	0.12027	124.33350	0.12433	120.267	18.18	0.27	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	595.86690	0.59587	599.03350	0.59903	595.867	18.18	0.73	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	676.60910	0.67661	679.35370	0.67935	676.609	18.51	0.76	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	83.26890	0.08327	86.46910	0.08647	83.269	18.88	0.20	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	70.73400	0.07073	73.63170	0.07363	70.734	19.14	0.17	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	846.33400	0.84633	848.33170	0.84833	846.334	19.14	0.83	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	58.97170	0.05897	61.54880	0.06155	58.972	19.44	0.15	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	934.57170	0.93457	936.24880	0.93625	934.572	19.44	0.85	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	54.82990	0.05483	57.28430	0.05728	54.830	19.56	0.14	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	970.42990	0.97043	971.98430	0.97198	970.430	19.56	0.86	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	49.15500	0.04915	51.43200	0.05143	49.155	19.73	0.13	1,715,495.01	1,000	24,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	48.26800	0.04827	50.51700	0.05052	48.268	19.76	0.12	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	39.51500	0.03951	41.46530	0.04147	39.515	20.09	0.10	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	24.52670	0.02453	25.89640	0.02590	24.527	20.82	0.07	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	23.06740	0.02307	24.38300	0.02438	23.067	20.88	0.06	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	20.81970	0.02082	22.04810	0.02205	20.820	20.97	0.06	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	19.17530	0.01918	20.33760	0.02034	19.175	21.04	0.05	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	15.59750	0.01560	16.60600	0.01661	15.598	21.22	0.05	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,717.50810	1.71751	1,717.44200	1.71744	1,717.508	21.46	0.96	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,844.68070	1.84468	1,844.46610	1.84447	1,844.681	21.69	0.97	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	7.06630	0.00707	7.63590	0.00764	7.066	21.91	0.02	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	6.77690	0.00678	7.32900	0.00733	6.777	21.95	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,180.06040	2.18006	2,179.56250	2.17956	2,180.060	22.31	0.99	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,219.70290	2.21970	2,219.17980	2.21918	2,219.703	22.38	0.99	0.00	0	3,200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	3.61990	0.00362	3.96210	0.00396	3.620	22.49	0.01	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	2.38770	0.00239	2.63440	0.00263	2.388	22.85	0.01	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	1.57500	0.00158	1.75020	0.00175	1.575	23.35	0.01	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	1.52950	0.00153	1.68040	0.00168	1.529	25.20	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,227.11640	3.22712	3,226.35040	3.22635	3,227.116	26.85	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	1.52360	0.00152	1.64370	0.00164	1.524	28.50	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	1.55540	0.00156	1.66160	0.00166	1.555	30.55	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.27930	0.00028	0.30170	0.00030	0.279	32.14	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.27360	0.00027	0.29560	0.00030	0.274	32.14	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.08410	0.00008	0.09210	0.00009	0.084	32.14	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.03680	0.00004	0.04060	0.00004	0.037	32.14	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00030	0.00000	0.00040	0.00000	0.000	32.14	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.56410	13.56410	13.56490	13.56490		16.83	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	300.32610	0.30033	303.63260	0.30363	300.326	16.76	0.46	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	22.37140	0.02237	23.44590	0.02345	22.371	21.23	0.05	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.56910	13.56910	13.56990	13.56990		17.02	0.00	40,695.00	3	4,159.00
\$ / R	On 11/04/2017	Any day expiry			13.59650	13.59650	13.59710	13.59710		17.08	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.59900	13.59900	13.59970	13.59970		17.10	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	360.14870	0.36015	361.39070	0.36139	360.149	17.26	0.49	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	314.88070	0.31488	315.92620	0.31593	314.881	17.58	0.44	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	610.76250	0.61076	610.82800	0.61083	610.763	18.04	0.62	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	6.72620	0.00673	6.85250	0.00685	6.726	24.16	0.01	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.60150	13.60150	13.60220	13.60220		17.15	0.00	0.00	0	408.00
\$ / R	On 18/04/2017	Any day expiry			13.61410	13.61410	13.61480	13.61480		17.13	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.62170	13.62170	13.62230	13.62230		17.24	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.63180	13.63180	13.63240	13.63240		17.24	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	359.22740	0.35923	356.35710	0.35636	359.227	17.09	0.44	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	531.73410	0.53173	528.48330	0.52848	531.734	17.73	0.54	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	736.91710	0.73692	733.67840	0.73368	736.917	18.46	0.64	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	101.92890	0.10193	100.25180	0.10025	101.929	20.74	0.16	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	53.59690	0.05360	52.50190	0.05250	53.597	21.99	0.09	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	18.12260	0.01812	17.81230	0.01781	18.123	23.32	0.03	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.63940	13.63940	13.64000	13.64000		17.31	0.00	0.00	0	2,200.00
\$ / R	On 04/05/2017	Any day expiry			13.65460	13.65460	13.65510	13.65510		17.43	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	460.32670	0.46033	455.57090	0.45557	460.327	17.43	0.52	0.00	0	1,500.00
\$ / R	On 26/05/2017	Any day expiry			13.71000	13.71000	13.71010	13.71010		17.51	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	407.19110	0.40719	403.59280	0.40359	407.191	17.20	0.42	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	84.14100	0.08414	82.05790	0.08206	84.141	22.05	0.11	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.77030	13.77030	13.77010	13.77010		17.45	0.00	19,719,069.60	1,432	201,711.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	145.08180	0.14508	144.55630	0.14456	145.082	16.10	0.19	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	224.34720	0.22435	223.56430	0.22356	224.347	16.31	0.26	360,304.87	100	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	701.09010	0.70109	0.00000	0.00000	701.090	17.05	0.60	24,656,672.64	3,000	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	610.61430	0.61061	608.55290	0.60855	610.614	17.60	0.50	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	634.88470	0.63488	632.79900	0.63280	634.885	17.68	0.51	0.00	0	30,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	486.98870	0.48699	484.63710	0.48464	486.989	17.93	0.46	3,180,096.18	500	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	716.68870	0.71669	714.53710	0.71454	716.689	17.93	0.54	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	789.23360	0.78923	787.03750	0.78704	789.234	18.15	0.57	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	802.73660	0.80274	800.53520	0.80054	802.737	18.19	0.57	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	836.90280	0.83690	834.68450	0.83468	836.903	18.28	0.58	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	871.63360	0.87163	869.40400	0.86940	871.634	18.38	0.60	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	403.04030	0.40304	400.60110	0.40060	403.040	18.44	0.40	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	942.73560	0.94274	940.48650	0.94049	942.736	18.57	0.62	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	338.71060	0.33871	336.27430	0.33627	338.711	18.91	0.34	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,376.55230	1.37655	1,374.56970	1.37457	1,376.552	19.70	0.73	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	214.49360	0.21449	212.49070	0.21249	214.494	20.22	0.23	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	178.82520	0.17883	176.96370	0.17696	178.825	20.63	0.20	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	166.38830	0.16639	164.58310	0.16458	166.388	20.79	0.19	2,589,141.55	1,000	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,896.08830	1.89609	1,894.48310	1.89448	1,896.088	20.79	0.81	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	136.30100	0.13630	134.65380	0.13465	136.301	21.25	0.16	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,146.00100	2.14600	2,144.55380	2.14455	2,146.001	21.25	0.84	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	129.74940	0.12975	128.14300	0.12814	129.749	21.36	0.15	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	128.84310	0.12884	127.24090	0.12724	128.843	21.38	0.15	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	116.85910	0.11686	115.33520	0.11534	116.859	21.60	0.14	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	109.06220	0.10906	107.59320	0.10759	109.062	21.77	0.13	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	101.84840	0.10185	100.42970	0.10043	101.848	21.93	0.12	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	97.78000	0.09778	96.39320	0.09639	97.780	22.03	0.12	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	73.83120	0.07383	72.54670	0.07255	73.831	22.96	0.09	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	35.28100	0.03528	34.19560	0.03420	35.281	25.71	0.04	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	22.67180	0.02267	21.88420	0.02188	22.672	25.71	0.03	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	8.52060	0.00852	8.14820	0.00815	8.521	25.71	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.79290	13.79290	13.79260	13.79260		17.53	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	439.91750	0.43992	439.01330	0.43901	439.918	17.05	0.40	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	112.10030	0.11210	110.91750	0.11092	112.100	21.86	0.13	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.79790	13.79790	13.79760	13.79760		17.53	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.82810	13.82810	13.82750	13.82750		17.47	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	701.05090	0.70105	700.78140	0.70078	701.051	17.74	0.51	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	61.20940	0.06121	60.24400	0.06024	61.209	25.37	0.07	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.85070	13.85070	13.85000	13.85000		17.54	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.86070	13.86070	13.86000	13.86000		17.50	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	327.87210	0.32787	328.19350	0.32819	327.872	16.48	0.31	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	497.08070	0.49708	496.71140	0.49671	497.081	18.30	0.42	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.86570	13.86570	13.86500	13.86500		17.59	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	463.17800	0.46318	464.21320	0.46421	463.178	16.95	0.39	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	131.42380	0.13142	131.11200	0.13111	131.424	21.88	0.13	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.87580	13.87580	13.87500	13.87500		17.56	0.00	0.00	0	890.00
\$ / R	On 29/08/2017	Any day expiry			13.94750	13.94750	13.94760	13.94760		17.60	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	487.08070	0.48708	487.94850	0.48795	487.081	16.90	0.37	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	155.76100	0.15576	155.63540	0.15564	155.761	22.03	0.14	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R														
	On 18/09/2017	Foreign Exchange Future		13.99650	13.99650		13.99760	13.99760		17.64	0.00	56,601,846.00	4,044	15,459.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	299.34820	0.29935	299.78890	0.29979	299.348	16.34	0.26	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	453.44660	0.45345	453.60130	0.45360	453.447	16.73	0.34	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	996.72610	0.99673	997.88770	0.99789	996.726	16.88	0.63	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	633.12450	0.63312	632.92820	0.63293	633.124	17.28	0.42	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	905.57700	0.90558	904.94170	0.90494	905.577	17.99	0.52	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	970.57370	0.97057	969.85460	0.96985	970.574	18.14	0.54	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,071.52740	1.07153	1,070.68520	1.07069	1,071.527	18.37	0.56	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	275.20500	0.27520	274.99460	0.27499	275.205	20.69	0.23	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	225.85090	0.22585	225.64210	0.22564	225.851	21.22	0.19	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	186.53470	0.18653	186.33290	0.18633	186.535	21.75	0.16	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	173.44760	0.17345	173.19020	0.17319	173.448	22.15	0.15	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	171.60960	0.17161	171.34430	0.17134	171.610	22.21	0.15	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	125.93290	0.12593	125.47600	0.12548	125.933	24.16	0.11	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.01850	14.01850	14.02020	14.02020		17.64	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	506.46290	0.50646	506.19000	0.50619	506.463	16.89	0.36	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	178.64120	0.17864	178.32400	0.17832	178.641	22.35	0.15	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.08220	14.08220	14.08530	14.08530		17.72	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.09200	14.09200	14.09530	14.09530		17.73	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	522.16300	0.52216	521.78690	0.52179	522.163	16.84	0.35	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	198.93200	0.19893	198.90320	0.19890	198.932	22.64	0.15	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.17280	14.17280	14.17560	14.17560		17.75	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	536.77990	0.53678	536.11420	0.53611	536.780	16.81	0.35	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	224.42390	0.22442	223.87930	0.22388	224.424	22.88	0.16	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.22500	14.22500	14.22600	14.22600		17.78	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	84.01560	0.08402	85.40810	0.08541	84.016	14.43	0.09	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	434.04860	0.43405	434.22870	0.43423	434.049	16.58	0.29	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	481.01440	0.48101	481.01740	0.48102	481.014	16.66	0.31	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	803.06150	0.80306	802.21740	0.80222	803.061	17.50	0.43	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	854.91430	0.85491	853.95350	0.85395	854.914	17.63	0.44	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	890.30300	0.89030	889.26430	0.88926	890.303	17.71	0.45	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	908.23970	0.90824	907.16730	0.90717	908.240	17.76	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,107.58230	1.10758	1,106.20680	1.10621	1,107.582	18.19	0.51	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,127.12310	1.12712	1,125.71510	1.12572	1,127.123	18.23	0.52	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	413.48940	0.41349	412.50280	0.41250	413.489	20.52	0.27	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	367.28860	0.36729	366.32040	0.36632	367.289	20.90	0.25	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	332.13940	0.33214	331.19790	0.33120	332.139	21.23	0.23	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	298.37680	0.29838	297.44450	0.29744	298.377	21.66	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	294.92790	0.29493	293.98300	0.29398	294.928	21.73	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	292.38230	0.29238	291.43350	0.29143	292.382	21.78	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	289.04660	0.28905	288.08920	0.28809	289.047	21.85	0.20	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	232.74900	0.23275	231.65970	0.23166	232.749	23.28	0.16	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.23550	14.23550	14.23600	14.23600		17.85	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	546.64370	0.54664	545.64550	0.54565	546.644	16.80	0.34	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	239.03150	0.23903	239.82390	0.23982	239.032	23.13	0.16	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.45900	14.45900	14.45440	14.45440		18.16	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.68730	14.68730	14.68220	14.68220		18.64	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	697.72270	0.69772	699.55660	0.69956	697.723	17.45	0.32	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.52440	13.52440	13.52530	13.52530		16.50	0.00	324,585.60	24	464.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.77030	13.77030	13.77010	13.77010		17.45	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.99650	13.99650	13.99760	13.99760		17.64	0.00	0.00	0	1.00
£ / R	On 28/02/2017	Any day expiry			16.90810	16.90810	16.71830	16.71830		20.96	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.95280	16.95280	16.76260	16.76260		20.53	0.00	13,884,343.20	819	48,543.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	397.16430	0.39716	323.60060	0.32360	397.164	20.64	0.49	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	68.12710	0.06813	54.23550	0.05424	68.127	23.80	0.12	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	37.32840	0.03733	30.14170	0.03014	37.328	24.89	0.07	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	6.83550	0.00684	6.68600	0.00669	6.835	31.21	0.01	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.01800	17.01800	16.82700	16.82700		20.22	0.00	0.00	0	162.00
£ / R	On 13/04/2017	Any day expiry			17.06480	17.06480	16.87310	16.87310		20.17	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			17.10720	17.10720	16.91480	16.91480		20.16	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			17.11780	17.11780	16.92530	16.92530		20.19	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.30200	17.30200	17.10700	17.10700		19.71	0.00	553,664.00	32	22,258.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.62870	17.62870	17.43290	17.43290		19.11	0.00	176,287.00	10	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.96500	17.96500	17.76730	17.76730		18.74	0.00	0.00	0	5,738.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12115	0.12115	0.12042	0.12042		23.42	0.00	8,480.50	70	42.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12389	0.12389	0.12314	0.12314		19.81	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12648	0.12648	0.12574	0.12574		16.98	0.00	0.00	0	0.00
€ / R	On 20/02/2017	Any day expiry			14.42540	14.42540	14.38640	14.38640		15.22	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry			14.43710	14.43710	14.39850	14.39850		15.55	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.44910	14.44910	14.41120	14.41120		15.22	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.49200	14.49200	14.45360	14.45360		15.28	0.00	7,695,252.00	531	75,353.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	31.85560	0.03186	36.38450	0.03638	31.856	15.07	0.10	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	13.67880	0.01368	15.29060	0.01529	13.679	18.75	0.04	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.49900	14.49900	14.46050	14.46050		15.41	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.55450	14.55450	14.51600	14.51600		15.69	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.59920	14.59920	14.56070	14.56070		15.98	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.82490	14.82490	14.78580	14.78580		16.47	0.00	1,482,490.00	100	79,698.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.14030	15.14030	15.10150	15.10150		16.68	0.00	0.00	0	1,452.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.46630	15.46630	15.42860	15.42860		16.78	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.07701	98.07701	98.13298	98.13298			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.16141	95.16141	95.21988	95.21988			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.95722	93.95722	94.02304	94.02304			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.10966	96.10966	96.18368	96.18368			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		99.84394	99.84394		99.92362	99.92362			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		98.46142	98.46142		98.54567	98.54567			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.00291	100.00291		100.00291	100.00291			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.61299	99.61299		99.61319	99.61319			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.64868	99.64868		99.64721	99.64721			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.91235	99.91235		99.90879	99.90879			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.95605	99.95605		99.95061	99.95061			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.93989	99.93989		99.93660	99.93660			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.23942	99.23942		99.23399	99.23399			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.90631	98.90631		98.89909	98.89909			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.97419	98.97419		98.96463	98.96463			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.48000	99.48000		99.47000	99.47000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.99580	99.99580		99.98694	99.98694			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.83447	97.83447		97.86921	97.86921			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.16728	97.16728		97.20195	97.20195			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.46899	96.46899		96.49751	96.49751			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.75293	96.75293		96.77142	96.77142			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		99.02480	99.02480		99.03573	99.03573			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap		99.23890	99.23890		99.24872	99.24872			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future		524.88900	524.88900		524.62800	524.62800			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future		534.94200	534.94200		534.67300	534.67300			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		545.58200	545.58200		545.30800	545.30800			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future		605.92800	605.92800		605.72000	605.72000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		617.53300	617.53300		617.31800	617.31800			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		629.81500	629.81500		629.59700	629.59700			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		549.88000	549.88000		549.58500	549.58500			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future		560.41100	560.41100		560.10900	560.10900			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		571.55800	571.55800		571.25000	571.25000			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.35050	10.35050		10.29290	10.29290		13.16	0.00	703,834.00	68	15,277.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.51530	10.51530		10.45650	10.45650		13.66	0.00	0.00	0	113.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.66970	10.66970		10.61110	10.61110		13.55	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.82740	10.82740		10.76870	10.76870		13.39	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.28390	10.28390		10.27170	10.27170		14.45	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.48080	10.48080		10.46830	10.46830		15.04	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.66530	10.66530		10.65330	10.65330		14.87	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 13/03/2017	Foreign Exchange Future		13.62560	13.62560		13.56220	13.56220		16.28	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.95620	13.95620		13.89050	13.89050		17.01	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		14.27200	14.27200		14.20630	14.20630		17.26	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		1.97130	1.97130		1.97160	1.97160		15.70	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.99040	1.99040		1.98720	1.98720		16.67	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		2.00840	2.00840		2.00370	2.00370		16.37	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry		1.98080	1.98080		1.97880	1.97880		16.71	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future		1.95160	1.95160		1.94660	1.94660		15.84	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.99750	1.99750		1.99230	1.99230		16.60	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		10.58743	77.33732		10.59555	77.28625			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future		10.67037	78.81839		10.67886	78.76574			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.75005	76.59312		10.75879	76.53964			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		10.73259	81.04561		10.74056	80.98826			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		10.81407	82.59743		10.82238	82.53843			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.89149	79.97858		10.90004	79.91867			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		547.69100	547.69100		547.38700	547.38700			0.00	0.00	0	394.00
GOVI	On 03/08/2017	GOVI		558.18000	558.18000		557.86800	557.86800			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		569.28300	569.28300		568.96400	568.96400			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.74380	1.74380		1.74400	1.74400		16.61	0.00	0.00	0	15,930.00

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	1.77710		1.77710		1.77700	1.77700		16.74	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.80690		1.80690		1.80670	1.80670		17.11	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.88456		129.88456		129.89881	129.89881			0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future	131.05795		131.05795		131.07159	131.07159			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.69141		133.69141		133.70563	133.70563			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	102.28596		102.28596		102.29764	102.29764			0.00	0.00	0	2,272.00
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	108.55068		108.55068		108.56287	108.56287			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	110.65577		110.65577		110.66736	110.66736			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	111.78874		111.78874		111.80093	111.80093			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	135.68537		135.68537		135.58696	135.58696			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future	136.80301		136.80301		136.70200	136.70200			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	139.55200		139.55200		139.44912	139.44912			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	133.71585		133.71585		134.58110	134.58110			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future	136.30895		136.30895		137.19013	137.19013			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	137.44351		137.44351		138.34276	138.34276			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	144.90131		144.90131		145.08680	145.08680			0.00	0.00	0	24,079.00
I2050	On 03/08/2017	Bond Future	146.03251		146.03251		146.22051	146.22051			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	148.96675		148.96675		149.15895	149.15895			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	254.19700		254.19700		254.34600	254.34600			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future	259.12600		259.12600		259.27700	259.27700			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future	264.33300		264.33300		264.48700	264.48700			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.36000		92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			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			7.50000		92.50000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.12960		0.12960		0.12950	0.12950			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12960		0.12960		0.12950	0.12950			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12960		0.12960		0.12930	0.12930			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.89980		9.89980		9.85550	9.85550		13.42	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.05020		10.05020		10.00430	10.00430		13.99	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.18940		10.18940		10.14550	10.14550		14.13	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.28510		1.28510		1.28380	1.28380			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.30450		1.30450		1.30310	1.30310			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.32130		1.32130		1.31980	1.31980			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.25350		1.25350		1.23940	1.23940			0.00	0.00	0	1,350.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25650		1.25650		1.24230	1.24230			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25950		1.25950		1.24540	1.24540			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.07150		1.07150		1.06860	1.06860			0.00	0.00	0	718.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07660		1.07660		1.07380	1.07380			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08170		1.08170		1.07890	1.07890			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.89395		114.22722		8.90074	114.18100		8.31	0.00	0.00	0	117,657.00
R186	On 04/05/2017	Bond Future	8.44	Call	650.84000		0.65084		650.80000	0.65080	650.840	8.10	0.25	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,225.26000		1.22526		1,219.92000	1.21992	1,225.260	8.20	0.39	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,667.81000		1.66781		1,712.38000	1.71238	1,667.810	8.29	0.46	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	988.61000		0.98861		1,027.26000	1.02726	988.610	8.43	0.32	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.94045		111.11155		8.94764	111.06367		8.63	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,958.01000		2.95801		2,999.89000	2.99989	2,958.010	8.57	0.52	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,556.47000		1.55647		1,599.37000	1.59937	1,556.470	8.84	0.33	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,262.84000		1.26284		1,301.68000	1.30168	1,262.840	8.93	0.28	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.97600		113.32225		8.98345	113.27371		8.40	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			301.62533		301.62533		301.65843	301.65843			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.52104		300.52104		300.55272	300.55272			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.55992		306.55992		306.59299	306.59299			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

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 04/05/2017	Bond Future		250.07090	250.07090		250.09818	250.09818			0.00	5,001,418.00	20	33,863.00
R202	On 03/08/2017	Bond Future		251.22697	251.22697		251.25320	251.25320			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future		256.27488	256.27488		256.30241	256.30241			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		8.47992	98.16055		8.49198	98.10722		6.00	0.00	0.00	0	19,210.00
R2023	On 03/08/2017	Bond Future		8.51662	100.04048		8.52952	99.98543		5.74	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future		8.54499	98.09823		8.55857	98.04236		5.65	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		7.46644	101.44797		7.50847	101.43329		0.29	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		9.30398	92.53199		9.31091	92.48436			0.00	0.00	0	32,786.00
R2030	On 03/08/2017	Bond Future		9.35749	90.29738		9.36475	90.24824			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future		9.39762	92.09406		9.40509	92.04418			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		9.43281	91.50150		9.43974	91.45041		11.98	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future		9.48333	93.25369		9.49058	93.20092		11.92	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.52731	90.94970		9.53475	90.89621		12.22	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		9.57733	95.71633		9.58437	95.65944			0.00	0.00	0	7,829.00
R2035	On 03/08/2017	Bond Future		9.62809	97.54947		9.63544	97.49077			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.67473	94.98687		9.68227	94.92731			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		9.65562	92.17019		9.66257	92.11426		13.45	0.00	0.00	0	46,662.00
R2037	On 03/08/2017	Bond Future		9.71081	89.67835		9.71807	89.62060		14.04	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.75423	91.46271		9.76167	91.40409		13.78	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		7.77800	103.37266		7.81922	103.31092		1.28	0.00	10,337,266.00	100	29,025.00
R204	On 03/08/2017	Bond Future		7.78244	101.31186		7.83224	101.24817		1.31	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.71242	103.32746		7.77358	103.26278		1.10	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 04/05/2017	Bond Future		9.66428	96.34104		9.67119	96.28106		14.06	0.00	0.00	0	9,025.00
R2040	On 03/08/2017	Bond Future		9.71797	93.67851		9.72517	93.61670		14.69	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 02/11/2017	Bond Future			9.76014		95.54257		9.76752	95.47978		14.43	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			9.69815		93.34419		9.71015	93.23912		14.72	0.00	0.00	0	19,116.00
R2044	On 03/08/2017	Bond Future			9.75053		90.74958		9.76298	90.64172		15.38	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.79179		92.55525		9.80455	92.44561		15.12	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			9.68882		92.47552		9.70084	92.36779		15.28	0.00	0.00	0	63,465.00
R2048	On 03/08/2017	Bond Future			9.73566		94.24658		9.74811	94.13603		15.23	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future			9.77871		91.68166		9.79148	91.56922		15.68	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			7.98013		100.53275		7.99778	100.49126		2.26	0.00	0.00	0	79,350.00
R207	On 03/08/2017	Bond Future			8.00935		98.81477		8.02935	98.77176		2.34	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	861.82000		0.86182		836.01000	0.83601	861.820	2.38	0.60	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.99487		100.78075		8.01719	100.73714		2.14	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			8.16495		96.06867		8.18221	96.01368		3.64	0.00	0.00	0	21,493.00
R208	On 03/08/2017	Bond Future			8.19510		97.90843		8.21395	97.85166		3.70	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.20611		96.45317		8.22642	96.39557		3.55	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			9.54387		72.06997		9.55064	72.02428		14.01	0.00	39,278,133.65	545	58,705.00
R209	On 04/05/2017	Bond Future	8.93	Call	503.82000		0.50382		508.07000	0.50807	503.820	13.66	0.20	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,769.41000		2.76941		2,818.65000	2.81865	2,769.410	13.91	0.61	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,676.81000		1.67681		1,728.37000	1.72837	1,676.810	14.13	0.44	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.59004		73.45009		9.59708	73.40299		14.05	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.63041		71.76040		9.63762	71.71257		14.46	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 04/05/2017	Bond Future	188.81928		188.81928		188.84092	188.84092			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future	192.48067		192.48067		192.50158	192.50158			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future	193.91628		193.91628		193.93811	193.93811			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	149.28261		149.28261		149.29900	149.29900			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future	150.12767		150.12767		150.14334	150.14334			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	153.14435		153.14435		153.16072	153.16072			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	9.31769	83.51073		9.32456	83.46468			11.73	0.00	0.00	0	44,842.00
R213	On 03/08/2017	Bond Future	9.36328	85.11006		9.37046	85.06253			11.72	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.40447	83.25145		9.41185	83.20317			12.02	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	9.62202	72.23443		9.62883	72.18638			14.71	0.00	0.00	0	34,734.00
R214	On 03/08/2017	Bond Future	9.66684	73.61783		9.67392	73.56829			14.76	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.70787	71.78425		9.71511	71.73397			15.23	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 13/03/2017	Foreign Exchange Future	22,784.70000	22,784.70000		22,729.27000	22,729.27000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.56370	9.56370		9.53880	9.53880			13.88	0.00	334,729.50	35	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.74320	9.74320		9.71640	9.71640			14.48	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.60590	3.60590		3.58170	3.58170			16.85	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.57540	3.57540		3.54880	3.54880			17.54	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.35630	1.35630		1.34490	1.34490				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.31500	1.31500		1.30440	1.30440				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.28080	1.28080		1.27100	1.27100				0.00	0.00	0	0.00
Total for Derivatives :												761,537,388.29	55,793	3,353,773.00
Grand Total:												761,537,388.29	55,793	3,353,773.00