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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 10/03/2017

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
<b>Derivatives</b>													
\$ / R	On 13/03/2017	Foreign Exchange Future		13.16540	13.16540	13.24060	13.24060		13.12	0.00	2,603,905,473.60	197,784	216,531.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	0.00110	0.00000	0.31740	0.00032	0.001	20.54	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	0.21800	0.00022	2.02990	0.00203	0.218	20.81	0.00	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.70	Put	1.21010	0.00121	5.89550	0.00590	1.210	18.45	0.02	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	1.87540	0.00188	7.48460	0.00748	1.875	17.86	0.02	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put	8.35090	0.00835	17.31620	0.01732	8.351	15.84	0.09	0	5,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	15.25400	0.01525	24.68920	0.02469	15.254	15.02	0.16	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	16.60200	0.01660	25.97910	0.02598	16.602	14.90	0.17	0	95,697.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	21.34560	0.02135	30.27490	0.03027	21.346	14.54	0.21	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	23.18720	0.02319	31.86090	0.03186	23.187	14.42	0.23	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	37.59780	0.03760	43.27010	0.04327	37.598	13.71	0.34	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	55.05270	0.05505	55.75470	0.05575	55.053	13.12	0.46	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	86.25570	0.08626	71.60830	0.07161	86.256	14.17	0.58	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	38.06890	0.03807	82.08620	0.08209	38.069	15.21	0.32	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	122.66890	0.12267	91.48620	0.09149	122.669	15.21	0.68	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	130.45270	0.13045	97.61330	0.09761	130.453	15.42	0.69	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 13/03/2017	Foreign Exchange Future	13.30	Call	28.33380	0.02833	64.40990	0.06441	28.334	16.26	0.25	154,767,523.18	47,140	4,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.40	Call	16.33700	0.01634	39.67320	0.03967	16.337	18.35	0.15	0.00	0	300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Call	10.00110	0.01000	24.75640	0.02476	10.001	20.44	0.09	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.60	Call	6.49710	0.00650	15.79960	0.01580	6.497	22.53	0.06	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	5.34700	0.00535	12.74990	0.01275	5.347	23.57	0.05	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	4.45790	0.00446	10.36360	0.01036	4.458	24.62	0.04	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	1.74990	0.00175	4.87180	0.00487	1.750	27.49	0.02	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	1.54980	0.00155	4.47910	0.00448	1.550	27.65	0.01	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	1.01340	0.00101	3.35220	0.00335	1.013	28.20	0.01	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	0.95380	0.00095	3.21860	0.00322	0.954	28.28	0.01	0.00	0	521.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	835.55380	0.83555	762.61860	0.76262	835.554	28.28	0.99	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	935.12120	0.93512	861.56620	0.86157	935.121	29.07	1.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	0.27000	0.00027	1.43330	0.00143	0.270	29.94	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	0.15880	0.00016	1.04040	0.00104	0.159	30.65	0.00	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,134.75880	1.13476	1,060.44040	1.06044	1,134.759	30.65	1.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	0.08890	0.00009	0.74240	0.00074	0.089	31.44	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,234.68890	1.23469	1,160.14240	1.16014	1,234.689	31.44	1.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,274.67070	1.27467	1,200.05210	1.20005	1,274.671	31.75	1.00	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	0.07070	0.00007	0.65210	0.00065	0.071	31.75	0.00	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	0.06320	0.00006	0.53980	0.00054	0.063	32.78	0.00	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	0.06260	0.00006	0.52340	0.00052	0.063	32.97	0.00	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	0.05690	0.00006	0.37780	0.00038	0.057	35.07	0.00	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	0.04880	0.00005	0.19290	0.00019	0.049	40.03	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	0.04820	0.00005	0.17980	0.00018	0.048	40.61	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	0.04730	0.00005	0.16030	0.00016	0.047	41.56	0.00	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	0.04670	0.00005	0.14670	0.00015	0.047	42.33	0.00	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	0.04550	0.00005	0.11860	0.00012	0.045	44.23	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,064.64450	2.06464	1,989.49180	1.98949	2,064.645	46.72	1.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,194.64400	2.19464	2,119.47260	2.11947	2,194.644	49.20	1.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	0.04390	0.00004	0.05950	0.00006	0.044	51.49	0.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	0.04390	0.00004	0.05760	0.00006	0.044	51.87	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,534.64460	2.53464	2,459.44300	2.45944	2,534.645	55.69	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,574.64480	2.57464	2,499.44070	2.49944	2,574.645	56.45	1.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.04520	0.00005	0.03760	0.00004	0.045	57.60	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.08170	0.00008	0.04960	0.00005	0.082	63.83	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.14040	0.00014	0.10420	0.00010	0.140	70.68	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.24790	0.00025	0.21960	0.00022	0.248	79.40	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,584.97930	3.58498	3,509.77560	3.50978	3,584.979	87.18	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	0.54790	0.00055	0.58930	0.00059	0.548	94.96	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.38800	0.00039	0.76410	0.00076	0.388	98.08	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.02530	0.00003	0.06230	0.00006	0.025	98.08	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.02460	0.00002	0.06090	0.00006	0.025	98.08	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.00570	0.00001	0.01590	0.00002	0.006	98.08	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00200	0.00000	0.00620	0.00001	0.002	98.08	0.00	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	21.42	Call	0.00000	0.00000	0.00000	0.00000	0.000	98.08	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			13.16770	13.16770	13.24050	13.24050		16.47	0.00	0.00	0	0.00
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	8.07330	0.00807	9.24290	0.00924	8.073	25.48	0.05	0.00	0	20,000.00
\$ / R	On 17/03/2017	Any day expiry			13.17010	13.17010	13.24290	13.24290		16.89	0.00	0.00	0	3,634.00
\$ / R	On 17/03/2017	Any day expiry	12.75	Put	22.37640	0.02238	18.99660	0.01900	22.376	20.27	0.12	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.00	Put	63.37090	0.06337	52.36970	0.05237	63.371	18.16	0.30	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.05	Put	77.23260	0.07723	63.57780	0.06358	77.233	17.73	0.35	116,178,125.00	25,000	0.00
\$ / R	On 17/03/2017	Any day expiry	13.75	Call	14.31640	0.01432	18.81010	0.01881	14.316	21.91	0.08	0.00	0	15,000.00
\$ / R	On 29/03/2017	Any day expiry			13.19790	13.19790	13.27060	13.27060		15.02	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	384.35540	0.38436	336.21060	0.33621	384.355	16.27	0.72	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	0.90320	0.00090	1.12410	0.00112	0.903	25.54	0.00	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.20250	13.20250	13.27530	13.27530		15.06	0.00	119,844.00	9	6,640.00
\$ / R	On 03/04/2017	Any day expiry			13.20940	13.20940	13.28220	13.28220		14.78	0.00	0.00	0	0.00
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	136.66100	0.13666	113.13700	0.11314	136.661	14.47	0.39	0.00	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	191.42280	0.19142	232.24140	0.23224	191.423	14.90	0.49	0.00	0	15,400.00
\$ / R	On 10/04/2017	Any day expiry			13.22550	13.22550	13.29830	13.29830		14.85	0.00	0.00	0	0.00
\$ / R	On 10/04/2017	Any day expiry	13.50	Call	132.56140	0.13256	160.38210	0.16038	132.561	15.82	0.34	0.00	0	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	80.16390	0.08016	98.95320	0.09895	80.164	16.80	0.22	0.00	0	1,000.00
\$ / R	On 11/04/2017	Any day expiry			13.22780	13.22780	13.30060	13.30060		14.87	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.23010	13.23010	13.30290	13.30290		14.86	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	103.75320	0.10375	126.93090	0.12693	103.753	16.44	0.27	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	82.26960	0.08227	101.52480	0.10152	82.270	16.90	0.22	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	778.73370	0.77873	721.08490	0.72108	778.734	17.51	0.84	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	1.30300	0.00130	1.39150	0.00139	1.303	30.63	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.23240	13.23240	13.30520	13.30520		14.95	0.00	0.00	0	722.00
\$ / R	On 18/04/2017	Any day expiry			13.24380	13.24380	13.31670	13.31670		14.95	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.25070	13.25070	13.32360	13.32360		15.15	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.25980	13.25980	13.33280	13.33280		15.16	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	438.21370	0.43821	396.99900	0.39700	438.214	16.00	0.61	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	664.63380	0.66463	613.78370	0.61378	664.634	17.00	0.74	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	917.31700	0.91732	859.99350	0.85999	917.317	17.91	0.83	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	14.87250	0.01487	19.18750	0.01919	14.873	20.08	0.04	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	4.63510	0.00464	6.06710	0.00607	4.635	21.11	0.01	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	2.62100	0.00262	2.82930	0.00283	2.621	25.67	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.26670	13.26670	13.33970	13.33970		15.27	0.00	0.00	0	2,074.00
\$ / R	On 04/05/2017	Any day expiry			13.28040	13.28040	13.35350	13.35350		15.44	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	191.10190	0.19110	219.67280	0.21967	191.102	16.54	0.35	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.29640	13.29640	13.36950	13.36950		15.54	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.33080	13.33080	13.40420	13.40420		15.62	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	484.54670	0.48455	445.32920	0.44533	484.547	16.04	0.55	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	17.43250	0.01743	21.83340	0.02183	17.433	21.16	0.04	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.38590	13.38590	13.45970	13.45970		15.61	0.00	2,425,217,204.30	181,177	423,683.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	145.31060	0.14531	129.97380	0.12997	145.311	14.42	0.24	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	173.08810	0.17309	155.17010	0.15517	173.088	14.55	0.27	0.00	0	4,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	208.44780	0.20845	187.77860	0.18778	208.448	14.72	0.30	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	247.89080	0.24789	224.36880	0.22437	247.891	14.90	0.34	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	435.89310	0.43589	474.75370	0.47475	435.893	15.59	0.51	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	392.59450	0.39259	427.33930	0.42734	392.594	15.86	0.48	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	631.87570	0.63188	587.96980	0.58797	631.876	16.34	0.59	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	324.67750	0.32468	0.00000	0.00000	324.678	16.37	0.41	2,754,865.50	500	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	295.28450	0.29528	322.59220	0.32259	295.285	16.62	0.38	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	731.10810	0.73111	683.94170	0.68394	731.108	16.69	0.63	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	760.44600	0.76045	712.40090	0.71240	760.446	16.79	0.64	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	858.57020	0.85857	807.82600	0.80783	858.570	17.12	0.67	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	244.47020	0.24447	267.52600	0.26753	244.470	17.12	0.33	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	944.46090	0.94446	891.79360	0.89179	944.461	17.39	0.70	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	960.32980	0.96033	907.33430	0.90733	960.330	17.44	0.71	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,000.35510	1.00036	946.56160	0.94656	1,000.355	17.56	0.72	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,040.86850	1.04087	986.31190	0.98631	1,040.869	17.68	0.73	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	191.30480	0.19130	210.10220	0.21010	191.305	17.75	0.26	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,123.28110	1.12328	1,067.28110	1.06728	1,123.281	17.92	0.75	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	153.09380	0.15309	168.69030	0.16869	153.094	18.32	0.22	0.00	0	42,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,610.52680	1.61053	1,548.82910	1.54883	1,610.527	19.17	0.84	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	95.61840	0.09562	106.77560	0.10678	95.618	19.37	0.14	1,920,688.20	1,000	4,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	92.71740	0.08272	92.71240	0.09271	82.717	19.64	0.13	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	65.18360	0.06518	73.52620	0.07353	65.184	20.09	0.10	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	59.33870	0.05934	67.10700	0.06711	59.339	20.26	0.09	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,173.43870	2.17344	2,107.40700	2.10741	2,173.439	20.26	0.91	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	45.82270	0.04582	52.20640	0.05221	45.823	20.77	0.07	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,439.92270	2.43992	2,372.50640	2.37251	2,439.923	20.77	0.93	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	43.00360	0.04300	49.08690	0.04909	43.004	20.89	0.07	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	42.61670	0.04262	48.65890	0.04866	42.617	20.91	0.07	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	37.59340	0.03759	43.08710	0.04309	37.593	21.16	0.06	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	34.41300	0.03441	39.55160	0.03955	34.413	21.34	0.06	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	30.85880	0.03086	35.86200	0.03586	30.859	21.43	0.05	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	28.90380	0.02890	33.55270	0.03355	28.904	21.48	0.05	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	17.30910	0.01731	19.84910	0.01985	17.309	21.89	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	2.92290	0.00292	3.37400	0.00337	2.923	22.48	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	1.40020	0.00140	1.63010	0.00163	1.400	22.48	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.27170	0.00027	0.32180	0.00032	0.272	22.48	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.40660	13.40660	13.48050	13.48050		15.67	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	516.79280	0.51679	477.45010	0.47745	516.793	15.91	0.51	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	36.53540	0.03654	42.42470	0.04242	36.535	21.31	0.06	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.41120	13.41120	13.48520	13.48520		15.69	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.43890	13.43890	13.51300	13.51300		15.79	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	832.15050	0.83215	783.56240	0.78356	832.151	16.92	0.63	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	6.29330	0.00629	6.55340	0.00655	6.293	21.35	0.01	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.45960	13.45960	13.53380	13.53380		15.82	0.00	0.00	0	70.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	922.26610		0.92227		875.83440	0.87583	922.266	16.81	0.51	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	980.74110		0.98074		933.22060	0.93322	980.741	16.95	0.53	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,020.54840		1.02055		972.32190	0.97232	1,020.548	17.04	0.54	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,040.68900		1.04069		992.11920	0.99212	1,040.689	17.08	0.54	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,264.86400		1.26486		1,212.91230	1.21291	1,264.864	17.57	0.60	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,286.82960		1.28683		1,234.46650	1.23447	1,286.830	17.62	0.60	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	450.18340		0.45018		470.28850	0.47029	450.183	18.38	0.33	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	426.44240		0.42644		445.66700	0.44567	426.442	18.58	0.32	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	282.89130		0.28289		298.21320	0.29821	282.891	19.72	0.22	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	253.99220		0.25399		268.16900	0.26817	253.992	20.02	0.20	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	221.77800		0.22178		234.65600	0.23466	221.778	20.42	0.18	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	201.72610		0.20173		211.55950	0.21156	201.726	20.89	0.16	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	182.01370		0.18201		191.36340	0.19136	182.014	21.44	0.15	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	179.69600		0.17970		188.98860	0.18899	179.696	21.51	0.15	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	177.98990		0.17799		187.24050	0.18724	177.990	21.56	0.14	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	175.75520		0.17576		184.95380	0.18495	175.755	21.63	0.14	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	134.23400		0.13423		146.59900	0.14660	134.234	22.88	0.11	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.81220		13.81220		13.88900	13.88900		16.52	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	629.32320		0.62932		589.28920	0.58929	629.323	16.07	0.41	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	142.02390		0.14202		153.45400	0.15345	142.024	22.88	0.11	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.93120		13.93120		14.00940	14.00940		16.72	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.93570		13.93570		14.01390	14.01390		16.72	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.00760		14.00760		14.08620	14.08620		16.80	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	438.01650		0.43802		407.43340	0.40743	438.017	15.58	0.29	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	537.99140		0.53799		559.74230	0.55974	537.991	18.82	0.34	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.09010		14.09010		14.16790	14.16790		17.05	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,631.73140		1.63173		1,579.76410	1.57976	1,631.731	18.20	0.59	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	542.56220		0.54256		564.04000	0.56404	542.562	19.23	0.32	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.12580		14.12580		14.20320	14.20320		17.16	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.13480		14.13480		14.21210	14.21210		17.16	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.21070		14.21070		14.28710	14.28710		17.28	0.00	28,421.40	2	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	775.33010		0.77533		737.20250	0.73720	775.330	16.54	0.38	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.33560		14.33560		14.41080	14.41080		17.53	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.41370		14.41370		14.48810	14.48810		17.62	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.54100		14.54100		14.61400	14.61400		17.80	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.61010		14.61010		14.68250	14.68250		17.87	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.74630		14.74630		14.81720	14.81720		18.01	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.82030		14.82030		14.89070	14.89070		18.09	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.16540		13.16540		13.24060	13.24060		13.12	0.00	105,323.20	8	487.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.38590		13.38590		13.45970	13.45970		15.61	0.00	374,805.20	28	541.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.59540		13.59540		13.67040	13.67040		16.05	0.00	0.00	0	7.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.80320		13.80320		13.88000	13.88000		16.50	0.00	0.00	0	3.00

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			16.00940		16.00940		16.13300	16.13300		16.13	0.00	379,983,109.00	23,735	40,366.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.06050		0.00006		0.04720	0.00005	0.060	54.69	0.00	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	0.65020		0.00065		0.61530	0.00062	0.650	100.00	0.00	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.06120		16.06120		16.18250	16.18250		15.57	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.10400		16.10400		16.22520	16.22520		15.28	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.14170		16.14170		16.26330	16.26330		15.48	0.00	0.00	0	204.00
£ / R	On 28/04/2017	Any day expiry			16.15120		16.15120		16.27280	16.27280		15.56	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.31630		16.31630		16.43980	16.43980		15.98	0.00	333,537,804.60	20,442	37,083.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.61590		16.61590		16.74190	16.74190		16.34	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			16.92050		16.92050		17.05020	17.05020		15.94	0.00	0.00	0	8,202.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11434		0.11434		0.11531	0.11531		43.59	0.00	800.39	7	60.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11675		0.11675		0.11772	0.11772		17.62	0.00	817.27	7	3,768.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11915		0.11915		0.12014	0.12014		15.72	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12161		0.12161		0.12262	0.12262		13.95	0.00	0.00	0	0.00
€ / R	On 13/03/2017	Foreign Exchange Future			13.99790		13.99790		14.03240	14.03240		10.27	0.00	961,697,723.70	68,703	52,280.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	2.52130		0.00252		13.07950	0.01308	2.521	13.71	0.04	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.02570		0.00003		0.05380	0.00005	0.026	41.40	0.00	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			13.99790		13.99790		14.02950	14.02950		13.47	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.04760		14.04760		14.07960	14.07960		13.46	0.00	110,240.00	8	9.00
€ / R	On 13/04/2017	Any day expiry			14.08890		14.08890		14.12080	14.12080		13.33	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.29660		14.29660		14.32920	14.32920		14.73	0.00	975,199,679.20	68,212	97,615.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.59070		14.59070		14.62450	14.62450		15.06	0.00	80,248,850.00	5,500	7,337.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.89130		14.89130		14.92740	14.92740		15.44	0.00	0.00	0	1,495.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.19730		15.19730		15.23530	15.23530		15.67	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.79662		96.79662		96.83955	96.83955			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.85568		93.85568		93.90280	93.90280			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.62874		92.62874		92.68737	92.68737			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.76679		94.76679		94.84156	94.84156			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.48700		98.48700		98.57528	98.57528			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.07655		97.07655		97.17438	97.17438			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			99.11304		99.11304		99.21367	99.21367			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00273		100.00273		100.00273	100.00273			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61101		99.61101		99.61081	99.61081			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.62065		99.62065		99.62059	99.62059			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.84669		99.84669		99.84668	99.84668			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.83310		99.83310		99.83348	99.83348			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			100.05140		100.05140		100.05126	100.05126			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.87321		99.87321		99.87363	99.87363			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.11894		99.11894		99.11915	99.11915			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
2Y STND	On 15/06/2018	Interest Rate Swap	98.73624	98.73624	98.73563	98.73563					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.75281	98.75281	98.75357	98.75357					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.21000	99.21000	99.21000	99.21000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.65643	99.65643	99.66869	99.66869					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.12751	100.12751	100.14815	100.14815					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.18881	97.18881	97.19137	97.19137					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.48680	96.48680	96.48990	96.48990					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.74839	95.74839	95.76429	95.76429					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.98923	95.98923	96.02659	96.02659					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.21197	98.21197	98.26782	98.26782					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.38327	98.38327	98.44894	98.44894					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.61406	99.61406	99.68050	99.68050					0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	530.59400	530.59400	530.22500	530.22500					0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	540.74000	540.74000	540.36500	540.36500					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	551.40500	551.40500	551.01900	551.01900					0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	612.76500	612.76500	611.99700	611.99700					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	624.48200	624.48200	623.70100	623.70100					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	636.79800	636.79800	635.99800	635.99800					0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	557.45800	557.45800	556.57400	556.57400					0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	568.11800	568.11800	567.21800	567.21800					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	579.32200	579.32200	578.40200	578.40200					0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	9.92780	9.92780	9.95230	9.95230				12.21	0.00	201,107,444.60	20,257	8,641.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.07600	10.07600	10.09930	10.09930				11.70	0.00	203,656,112.00	20,212	26,813.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.21870	10.21870	10.24220	10.24220				11.96	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.36170	10.36170	10.38560	10.38560				12.27	0.00	0.00	0	4,400.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	9.78190	9.78190	9.80520	9.80520				13.76	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.95930	9.95930	9.98060	9.98060				13.18	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.13060	10.13060	10.15210	10.15210				13.53	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.30240	10.30240	10.32470	10.32470				13.43	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.03180	13.03180	13.07120	13.07120				15.75	0.00	17,749,311.60	1,362	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.32580	13.32580	13.36340	13.36340				15.28	0.00	36,219,524.40	2,718	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.61820	13.61820	13.65680	13.65680				15.69	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.91840	13.91840	13.95800	13.95800				16.21	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.90800	1.90800	1.91770	1.91770				14.80	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.91970	1.91970	1.92680	1.92680				14.50	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.93380	1.93380	1.93990	1.93990				15.11	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
CNH / R	On 18/12/2017	Foreign Exchange Future	1.94880	1.94880	1.95350	1.95350				14.91	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.91330	1.91330	1.91940	1.91940				14.15	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.88810	1.88810	1.89260	1.89260				17.85	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.93000	1.93000	1.93430	1.93430				14.84	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	10.40665	78.48770	10.42791	78.35107					0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.48394	79.98856	10.50588	79.84946					0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.55950	77.77336	10.58224	77.63108					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	10.54815	82.39251	10.57452	82.19759					0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.62393	83.96800	10.65112	83.76956					0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.69703	81.36230	10.72517	81.15953					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	555.23200	555.23200	554.36000	554.36000					0.00	0.00	0	396.00
GOVI	On 03/08/2017	GOVI	565.84900	565.84900	564.96200	564.96200					0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	577.00900	577.00900	576.10100	576.10100					0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.69530	1.69530	1.70490	1.70490				16.13	0.00	27,006,129.00	15,930	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.72600	1.72600	1.73500	1.73500				15.77	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.75460	1.75460	1.76340	1.76340				15.67	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.78200	1.78200	1.79110	1.79110				16.25	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.28412	129.28412	129.28705	129.28705					0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	130.43648	130.43648	130.43936	130.43936					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 02/11/2017	Bond Future		133.03766	133.03766		133.04022	133.04022			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		100.87223	100.87223		100.87447	100.87447			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		106.52672	106.52672		106.52902	106.52902			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		108.58467	108.58467		108.58697	108.58697			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		109.65968	109.65968		109.66183	109.66183			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		133.86132	133.86132		133.86440	133.86440			0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future		134.93373	134.93373		134.93682	134.93682			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		137.62468	137.62468		137.62756	137.62756			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		131.35594	131.35594		131.35894	131.35894			0.00	0.00	0	20,133.00
I2046	On 03/08/2017	Bond Future		133.89364	133.89364		133.89665	133.89665			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		134.95947	134.95947		134.96195	134.96195			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		142.74907	142.74907		142.75235	142.75235			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future		143.82796	143.82796		143.83126	143.83126			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		146.69651	146.69651		146.69918	146.69918			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		252.07100	252.07100		252.09300	252.09300			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		256.94100	256.94100		256.96300	256.96300			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		262.06500	262.06500		262.08600	262.08600			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.25000	92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.12830	0.12830		0.12900	0.12900			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 19/06/2017	Foreign Exchange Future			0.12830		0.12830		0.12900	0.12900			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12810		0.12810		0.12870	0.12870			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12810		0.12810		0.12780	0.12780			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.11250		9.11250		9.14070	9.14070		12.02	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.24330		9.24330		9.27030	9.27030		11.95	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.36940		9.36940		9.39650	9.39650		12.38	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.49460		9.49460		9.52280	9.52280		21.44	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.25270		1.25270		1.26110	1.26110			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.26920		1.26920		1.27750	1.27750			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28100		1.28100		1.29020	1.29020			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.29360		1.29360		1.30570	1.30570			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.21600		1.21600		1.21850	1.21850			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.21890		1.21890		1.22140	1.22140			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.22220		1.22220		1.22470	1.22470			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.22580		1.22580		1.22840	1.22840			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06320		1.06320		1.05980	1.05980			0.00	0.00	0	20.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06800		1.06800		1.06460	1.06460			0.00	58,740.00	55	71,345.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07320		1.07320		1.06980	1.06980			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07880		1.07880		1.07550	1.07550			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.70624		115.51518		8.72717	115.37057		8.13	0.00	11,551,518.00	100	110,105.00
R186	On 04/05/2017	Bond Future	8.44	Call	701.36000		0.70136		668.89000	0.66889	701.360	8.02	0.31	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,429.89000		1.42989		1,371.61000	1.37161	1,429.890	8.11	0.50	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	801.11000		0.80111		861.47000	0.86147	801.110	8.24	0.33	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	779.44000		0.77944		838.76000	0.83876	779.440	8.25	0.32	0.00	0	2,600.00
R186	On 04/05/2017	Bond Future	9.20	Put	371.85000		0.37185		407.79000	0.40779	371.850	8.40	0.18	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.74538		112.42113		8.76715	112.27395		8.42	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,061.55000		2.06155		2,135.57000	2.13557	2,061.550	8.48	0.44	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	950.47000		0.95047		994.48000	0.99448	950.470	8.78	0.25	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	736.84000		0.73684		773.40000	0.77340	736.840	8.87	0.20	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.77562		114.63881		8.79839	114.48814		8.27	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			301.23296		301.23296		301.24014	301.24014			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.09979		300.09979		300.10693	300.10693			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.08459		306.08459		306.09107	306.09107			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future	247.87734		247.87734		247.88274	247.88274			0.00	0.00	0	33,757.00
R202	On 03/08/2017	Bond Future	248.97305		248.97305		248.97875	248.97875			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future	253.93826		253.93826		253.94301	253.94301			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	8.23192		99.26530		8.24765	99.19477		5.83	0.00	0.00	0	19,183.00
R2023	On 03/08/2017	Bond Future	8.25544		101.16344		8.27201	101.09172		5.62	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future	8.27265		99.22689		8.29029	99.15330		5.08	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	7.14661		101.55981		7.03879	101.59757		0.28	0.00	0.00	0	31,101.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.09953		93.95297		9.12045	93.80616			0.00	51,204,368.65	545	32,130.00
R2030	On 03/08/2017	Bond Future	9.14634		91.74275		9.16795	91.59337			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future	9.18165		93.55272		9.20406	93.39986			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	9.23851		92.95113		9.25941	92.79361		11.86	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future	9.28313		94.72857		9.30468	94.56816		11.79	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.32279		92.43812		9.34509	92.27413		11.70	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	9.37801		97.34911		9.40395	97.13419			0.00	0.00	0	8,517.00
R2035	On 03/08/2017	Bond Future	9.42296		99.21057		9.44967	98.99176			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.46525		96.66484		9.49284	96.44125			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	9.48129		93.59112		9.50220	93.41885		13.39	0.00	100,704,045.12	1,076	50,410.00
R2037	On 03/08/2017	Bond Future	9.53146		91.12356		9.55298	90.94824		13.97	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future	9.57152		92.92129		9.59373	92.74202		13.96	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	7.41315		103.92138		7.41267	103.92210		1.24	0.00	0.00	0	27,099.00
R204	On 03/08/2017	Bond Future	7.34928		101.86819		7.34853	101.86916		1.25	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.19445		103.87766		7.19402	103.87812		0.82	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	9.48026		97.96177		9.50623	97.73029		14.06	0.00	0.00	0	9,195.00

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 03/08/2017	Bond Future			9.52870		95.32744		9.55543	95.09171		14.66	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.56730		97.20804		9.59484	96.96725		14.67	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			9.51453		94.97801		9.54048	94.74409		14.77	0.00	0.00	0	22,991.00
R2044	On 03/08/2017	Bond Future			9.56181		92.41175		9.58850	92.17354		15.41	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.59956		94.23493		9.62704	93.99158		15.43	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			9.50106		94.18828		9.52693	93.94892		15.36	0.00	0.00	0	70,632.00
R2048	On 03/08/2017	Bond Future			9.54288		95.98934		9.56945	95.74564		15.32	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future			9.58222		93.44352		9.60959	93.19448		15.34	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			7.68247		101.23564		7.69845	101.19775		2.22	0.00	0.00	0	73,209.00
R207	On 03/08/2017	Bond Future			7.67922		99.52820		7.69692	99.48978		2.25	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,290.77000		1.29077		1,262.59000	1.26259	1,290.770	2.33	0.78	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.63287		101.49156		7.65300	101.45186		1.85	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.83370		97.13137		7.85470	97.06357		3.59	0.00	0.00	0	21,334.00
R208	On 03/08/2017	Bond Future			7.83901		98.98873		7.86158	98.91982		3.60	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.82621		97.53846		7.85081	97.46773		3.04	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			9.36647		73.28333		9.38729	73.13933		13.85	0.00	14,656,666.00	200	62,889.00
R209	On 04/05/2017	Bond Future	8.93	Call	475.56000		0.47556		454.57000	0.45457	475.560	13.51	0.22	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,692.65000		1.69265		1,781.94000	1.78194	1,692.650	13.75	0.52	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	830.38000		0.83038		889.55000	0.88955	830.380	13.97	0.31	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.40795		74.68462		9.42933	74.53801		13.87	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.44502		73.00708		9.46705	72.85723		13.95	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		187.17061	187.17061		187.17503	187.17503			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future		190.78656	190.78656		190.79094	190.79094			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future		192.15939	192.15939		192.16322	192.16322			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		149.13115	149.13115		149.23647	149.23647			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future		149.96232	149.96232		150.06970	150.06970			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future		152.95302	152.95302		153.06202	153.06202			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		9.13533	84.74630		9.15613	84.60407		11.54	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future		9.17550	86.36681		9.19693	86.22205		11.52	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future		9.21283	84.51896		9.23501	84.37088		11.48	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		9.44008	73.53810		9.46592	73.35058		14.70	0.00	0.00	0	34,975.00
R214	On 03/08/2017	Bond Future		9.48021	74.94425		9.50673	74.75331		14.69	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future		9.51786	73.12480		9.54516	72.92967		14.75	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		21,960.14000	21,960.14000		22,064.14000	22,064.14000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future		22,319.52000	22,319.52000		22,414.21000	22,414.21000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future		9.29660	9.29660		9.33000	9.33000		12.97	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future		9.45520	9.45520		9.48710	9.48710		12.66	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future		3.53020	3.53020		3.53020	3.53020		15.87	0.00	69,897,960.00	19,800	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future		3.49370	3.49370		3.49180	3.49180		15.59	0.00	69,175,260.00	19,800	19,800.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.37050	1.37050		1.37340	1.37340			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future		1.34680	1.34680		1.35040	1.35040			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.32780	1.32780		1.33110	1.33110			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.30750	1.30750		1.31060	1.31060			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>8,947,585,187.32</b>	<b>749,271</b>	<b>3,542,537.00</b>
<b>Grand Total:</b>												<b>8,947,585,187.32</b>	<b>749,271</b>	<b>3,542,537.00</b>