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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/09/2017

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 22/09/2017	Any day expiry	13.21380	13.21380		13.29890	13.29890		8.86	0.00	0.00	0	0.00
\$ / R	On 26/09/2017	Any day expiry	13.19460	13.19460		13.29890	13.29890		10.60	0.00	0.00	0	75.00
\$ / R	On 27/09/2017	Any day expiry	13.19460	13.19460		13.29270	13.29270		11.56	0.00	0.00	0	1,239.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	317.21310	0.31721	235.68290	0.23568	317.213	15.45	0.90	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	0.56200	0.00056	0.40870	0.00041	0.562	75.11	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry	13.19460	13.19460		13.29480	13.29480		12.13	0.00	0.00	0	0.00
\$ / R	On 28/09/2017	Any day expiry	13.48	Call	17.06030	0.01706	36.71700	0.03672	17.060	14.97	0.13	0	30,000.00
\$ / R	On 29/09/2017	Any day expiry	13.19670	13.19670		13.29690	13.29690		12.54	0.00	2,645,300.00	200	1,701.00
\$ / R	On 06/10/2017	Any day expiry	13.21160	13.21160		13.31170	13.31170		12.52	0.00	0.00	0	0.00
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	12.04740	0.01205	6.97990	0.00698	12.047	14.47	0.07	0	15,000.00
\$ / R	On 06/10/2017	Any day expiry	13.20	Put	123.46550	0.12347	95.31500	0.09531	123.465	12.52	0.48	0	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	64.58720	0.06459	108.84780	0.10885	64.587	13.37	0.30	0	15,000.00
\$ / R	On 13/10/2017	Any day expiry	13.22650	13.22650		13.32660	13.32660		13.12	0.00	0.00	0	90.00
\$ / R	On 16/10/2017	Any day expiry	13.23290	13.23290		13.33290	13.33290		13.03	0.00	1,087,156.00	82	662.00
\$ / R	On 23/10/2017	Any day expiry	13.24770	13.24770		13.34780	13.34780		13.25	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	38.15000	0.03815	56.19210	0.05619	38.150	16.18	0.13	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 27/10/2017	Any day expiry			13.25620	13.25620	13.35640	13.35640	13.54	0.00	0.00	0	913.00
\$ / R	12.92	Put	On 27/10/2017	Any day expiry	82.32510	0.08233	65.21170	0.06521	82.325	12.91	0.25	0.00	0	1,000.00	
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	381.42090	0.38142	324.48650	0.32449	381.421	14.53	0.65	0.00	0	60.00	
\$ / R	14.10	Call	On 27/10/2017	Any day expiry	40.40740	0.04041	58.11780	0.05812	40.407	16.72	0.12	0.00	0	1,000.00	
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	0.75860	0.00076	1.02130	0.00102	0.759	30.53	0.00	0.00	0	60.00	
\$ / R			On 06/11/2017	Any day expiry	13.27720	13.27720	13.37760	13.37760		13.95	0.00	0.00	0	200.00	
\$ / R			On 09/11/2017	Any day expiry	13.28360	13.28360	13.38400	13.38400		14.10	0.00	0.00	0	0.00	
\$ / R			On 13/11/2017	Any day expiry	13.29200	13.29200	13.39260	13.39260		14.11	0.00	0.00	0	70.00	
\$ / R			On 16/11/2017	Any day expiry	13.40600	13.40600	13.40600	13.40600		14.23	0.00	0.00	0	300.00	
\$ / R			On 17/11/2017	Any day expiry	13.30040	13.30040	13.40110	13.40110		14.27	0.00	0.00	0	1,493.00	
\$ / R			On 28/11/2017	Any day expiry	13.32350	13.32350	13.42450	13.42450		14.89	0.00	0.00	0	1,990.00	
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	450.23530	0.45024	402.03160	0.40203	450.235	15.49	0.57	0.00	0	60.00	
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	1.23410	0.00123	1.33100	0.00133	1.234	23.94	0.00	0.00	0	60.00	
\$ / R			On 30/11/2017	Any day expiry	13.32760	13.32760	13.42870	13.42870		15.34	0.00	0.00	0	2,708.00	
\$ / R	12.75	Put	On 30/11/2017	Any day expiry	112.57310	0.11257	96.12140	0.09612	112.573	14.26	0.23	0.00	0	238,000.00	
\$ / R			On 15/12/2017	Any day expiry	13.35890	13.35890	13.46030	13.46030		16.69	0.00	23,429,000.00	1,750	1,750.00	
\$ / R			On 18/12/2017	Foreign Exchange Future	13.36510	13.36510	13.46660	13.46660		16.78	0.00	812,878,747.10	60,821	847,812.00	
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	21.30120	0.02130	19.95270	0.01995	21.301	16.17	0.05	0.00	0	1,000.00	
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	30.50140	0.03050	28.86910	0.02887	30.501	15.18	0.07	0.00	0	20,141.00	
\$ / R	12.16	Put	On 18/12/2017	Foreign Exchange Future	46.73760	0.04674	39.27770	0.03928	46.738	15.31	0.10	0.00	0	550.00	
\$ / R	12.20	Put	On 18/12/2017	Foreign Exchange Future	51.69050	0.05169	43.51550	0.04352	51.691	15.34	0.10	0.00	0	4,000.00	
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	52.98910	0.05299	44.62860	0.04463	52.989	15.35	0.11	0.00	0	18,000.00	
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	82.68260	0.08268	70.26280	0.07026	82.683	15.50	0.15	0.00	0	114,600.00	
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	102.52350	0.10252	87.55570	0.08756	102.524	15.59	0.18	0.00	0	16,416.00	
\$ / R	12.56	Put	On 18/12/2017	Foreign Exchange Future	115.95660	0.11596	99.32970	0.09933	115.957	15.64	0.20	0.00	0	7,100.00	
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	138.38360	0.13838	119.08540	0.11909	138.384	15.71	0.23	0.00	0	1,819.00	
\$ / R	12.75	Put	On 18/12/2017	Foreign Exchange Future	167.45960	0.16746	144.15200	0.14415	167.460	15.83	0.26	0.00	0	10,000.00	
\$ / R	12.76	Put	On 18/12/2017	Foreign Exchange Future	170.65460	0.17065	146.84550	0.14685	170.655	15.85	0.26	0.00	0	550.00	
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	259.18300	0.25918	226.60500	0.22660	259.183	16.23	0.35	0.00	0	10,000.00	
\$ / R	13.10	Put	On 18/12/2017	Foreign Exchange Future	302.83610	0.30284	266.80610	0.26681	302.836	16.39	0.39	0.00	0	41,000.00	
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	312.04180	0.31204	275.31870	0.27532	312.042	16.42	0.39	0.00	0	40,000.00	
\$ / R	13.15	Put	On 18/12/2017	Foreign Exchange Future	326.14250	0.32614	288.38020	0.28838	326.143	16.47	0.40	0.00	0	2,600.00	
\$ / R	13.18	Put	On 18/12/2017	Foreign Exchange Future	340.59780	0.34060	301.79600	0.30180	340.598	16.51	0.42	0.00	0	16,000.00	
\$ / R	13.20	Call	On 18/12/2017	Foreign Exchange Future	515.52910	0.51553	577.53370	0.57753	515.529	16.55	0.58	0.00	0	7,000.00	
\$ / R	13.21	Put	On 18/12/2017	Foreign Exchange Future	355.40280	0.35540	315.55950	0.31556	355.403	16.56	0.43	0.00	0	5,000.00	
\$ / R	13.22	Put	On 18/12/2017	Foreign Exchange Future	360.41510	0.36042	320.22400	0.32022	360.415	16.58	0.43	0.00	0	7,100.00	
\$ / R	13.25	Call	On 18/12/2017	Foreign Exchange Future	490.78240	0.49078	551.05420	0.55105	490.782	16.63	0.56	0.00	0	16,141.00	
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	429.03310	0.42903	384.36430	0.38436	429.033	16.78	0.48	0.00	0	52,000.00	
\$ / R	13.40	Call	On 18/12/2017	Foreign Exchange Future	423.26110	0.42326	477.32920	0.47733	423.261	16.90	0.50	0.00	0	4,000.00	
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future	458.16110	0.45816	410.72920	0.41073	458.161	16.90	0.50	0.00	0	114,600.00	
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	384.19870	0.38420	433.76780	0.43377	384.199	17.15	0.47	0.00	0	11,016.00	
\$ / R	13.60	Call	On 18/12/2017	Foreign Exchange Future	348.53430	0.34853	394.69910	0.39470	348.534	17.39	0.44	0.00	0	4,000.00	
\$ / R	13.76	Call	On 18/12/2017	Foreign Exchange Future	297.99840	0.29800	339.03440	0.33903	297.998	17.77	0.39	0.00	0	3,750.00	
\$ / R	13.80	Call	On 18/12/2017	Foreign Exchange Future	286.52820	0.28653	326.34890	0.32635	286.528	17.87	0.37	0.00	0	5,000.00	

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 18/12/2017	Foreign Exchange Future	13.93	Call	252.20830	0.25221	288.26530	0.28827	252.208	18.18	0.34	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	870.37860	0.87038	803.02990	0.80303	870.379	18.35	0.68	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	159.70800	0.15971	184.23260	0.18423	159.708	19.32	0.23	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	145.14940	0.14515	167.66480	0.16766	145.149	19.56	0.21	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,280.04940	1.28005	1,201.06480	1.20106	1,280.049	19.56	0.79	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	128.34060	0.12834	148.47830	0.14848	128.341	19.87	0.19	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	89.28360	0.08928	104.52520	0.10453	89.284	20.63	0.14	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	80.17320	0.08017	94.02600	0.09403	80.173	20.85	0.12	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	79.39570	0.07940	93.12910	0.09313	79.396	20.87	0.12	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	55.14810	0.05515	65.02410	0.06502	55.148	21.62	0.09	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	34.84540	0.03485	41.28630	0.04129	34.845	22.60	0.06	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	7.75320	0.00775	9.52500	0.00953	7.753	22.88	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	6.65150	0.00665	8.12670	0.00813	6.651	22.91	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	1.91060	0.00191	2.36360	0.00236	1.911	22.93	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.37340	13.37340	13.47500	13.47500		17.04	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	531.20890	0.53121	479.07750	0.47908	531.209	17.39	0.53	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	2.34130	0.00234	3.52390	0.00352	2.341	22.71	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.38390	13.38390	13.48550	13.48550		17.03	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.39610	13.39610	13.49780	13.49780		16.94	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.41040	13.41040	13.51220	13.51220		16.89	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	382.63060	0.38263	343.44620	0.34345	382.631	16.57	0.41	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	158.56610	0.15857	180.35940	0.18036	158.566	19.89	0.20	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	142.99970	0.14300	163.69010	0.16369	143.000	20.11	0.19	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.45540	13.45540	13.55730	13.55730		16.86	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	431.11700	0.43112	392.51710	0.39252	431.117	16.54	0.42	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	441.35540	0.44136	402.15840	0.40216	441.355	16.57	0.42	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	456.94880	0.45695	416.85680	0.41686	456.949	16.62	0.43	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	510.94980	0.51095	467.89270	0.46789	510.950	16.78	0.46	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.45750	13.45750	13.55930	13.55930		16.86	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	167.07240	0.16707	148.63050	0.14863	167.072	15.63	0.22	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	382.98120	0.38298	347.49010	0.34749	382.981	16.37	0.39	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	143.85510	0.14386	163.80940	0.16381	143.855	20.33	0.17	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	115.05810	0.11506	131.46790	0.13147	115.058	20.84	0.14	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.48200	13.48200	13.58390	13.58390		16.87	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.48610	13.48610	13.58800	13.58800		17.14	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.55150	13.55150	13.65360	13.65360		16.79	0.00	20,598,280.00	1,520	115,521.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	87.84390	0.08784	80.50450	0.08050	87.844	15.37	0.12	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	159.51590	0.15952	144.68790	0.14469	159.516	15.38	0.19	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	184.75370	0.18475	168.03670	0.16804	184.754	15.46	0.21	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	354.72170	0.35472	324.57140	0.32457	354.722	15.96	0.33	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	470.68460	0.47068	434.59360	0.43459	470.685	16.34	0.40	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	537.96240	0.53796	498.79260	0.49879	537.962	16.53	0.43	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	548.72150	0.54872	509.08450	0.50908	548.722	16.56	0.44	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	860.72840	0.86073	808.23050	0.80823	860.728	17.43	0.56	0.00	0	7,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	473.78000	0.47378	521.35930	0.52136	473.780	17.59	0.42	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,050.27790	1.05028	991.90140	0.99190	1,050.278	17.90	0.62	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	268.79790	0.26880	298.79410	0.29879	268.798	19.28	0.26	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	253.59680	0.25360	283.47940	0.28348	253.597	19.41	0.25	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	236.26370	0.23626	264.46550	0.26447	236.264	19.57	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	214.66010	0.21466	240.71500	0.24072	214.660	19.79	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	189.14890	0.18915	212.57750	0.21258	189.149	20.08	0.19	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	184.46020	0.18446	207.39450	0.20739	184.460	20.14	0.19	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	157.94020	0.15794	178.01100	0.17801	157.940	20.50	0.16	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	135.65000	0.13565	153.21700	0.15322	135.650	20.86	0.14	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	123.28170	0.12328	139.41890	0.13942	123.282	21.09	0.13	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.62560	13.62560	13.72780	13.72780		16.92	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,700.62840	1.70063	1,630.47810	1.63048	1,700.628	19.22	0.72	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	207.73630	0.20774	230.64380	0.23064	207.736	20.32	0.19	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.65750	13.65750	13.75970	13.75970		16.90	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.66540	13.66540	13.76760	13.76760		17.04	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.73310	13.73310	13.83540	13.83540		17.01	0.00	274,662.00	20	104,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	18.51960	0.01852	16.58800	0.01659	18.520	13.97	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Call	2,287.18130	2.28718	2,380.04150	2.38004	2,287.181	14.50	0.93	27,714.35	3	3.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	54.08130	0.05408	44.64150	0.04464	54.081	14.50	0.07	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	126.05210	0.12605	111.87430	0.11187	126.052	15.02	0.13	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	1,308.78840	1.30879	1,388.73800	1.38874	1,308.788	15.72	0.73	26,770.34	3	3.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	325.68840	0.32569	303.33800	0.30334	325.688	15.72	0.27	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	403.23320	0.40323	377.13190	0.37713	403.233	15.88	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	419.15390	0.41915	392.32390	0.39232	419.154	15.91	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	439.57400	0.43957	411.81880	0.41182	439.574	15.95	0.33	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	558.34650	0.55835	522.52070	0.52252	558.347	16.33	0.38	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	743.07650	0.74308	700.47140	0.70047	743.076	16.84	0.45	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	778.27960	0.77828	734.51130	0.73451	778.280	16.93	0.46	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	493.05020	0.49305	533.14440	0.53314	493.050	18.47	0.36	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	470.31190	0.47031	508.84170	0.50884	470.312	18.63	0.35	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	409.21350	0.40921	443.39510	0.44340	409.213	19.11	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	403.64860	0.40365	437.41970	0.43742	403.649	19.15	0.30	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	226.00380	0.22600	247.23070	0.24723	226.004	20.73	0.18	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	212.81000	0.21281	232.52190	0.23252	212.810	20.92	0.17	7,732.17	3	32,782.00
\$ / R	On 02/07/2018	Any day expiry			13.76090	13.76090	13.86320	13.86320		17.07	0.00	0.00	0	605.00
\$ / R	On 20/07/2018	Any day expiry			13.79630	13.79630	13.89860	13.89860		17.14	0.00	0.00	0	2,800.00
\$ / R	On 13/08/2018	Any day expiry			13.84360	13.84360	13.94590	13.94590		17.36	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.91250	13.91250	14.01480	14.01480		17.13	0.00	0.00	0	1,530.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	22.66190	0.02266	21.68910	0.02169	22.662	13.10	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	330.86700	0.33087	310.85190	0.31085	330.867	15.70	0.24	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	343.92040	0.34392	323.32420	0.32332	343.920	15.73	0.25	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	413.96690	0.41397	390.38300	0.39038	413.967	15.88	0.28	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	416.68320	0.41668	447.05900	0.44706	416.683	19.80	0.27	0.00	0	5,300.00

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 17/09/2018	Foreign Exchange Future	16.04	Call	405.84280		0.40584	435.50240	0.43550	405.843	19.88	0.27		0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	390.94790		0.39095	419.61870	0.41962	390.948	20.00	0.26		0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.02870		14.02870	14.13200	14.13200		17.66	0.00		0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.09230		14.09230	14.19630	14.19630		17.62	0.00		0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.21750		14.21750	14.32270	14.32270		17.84	0.00		0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.28530		14.28530	14.39110	14.39110		17.97	0.00		0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.46590		14.46590	14.57350	14.57350		18.18	0.00		0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.31270		15.31270	15.41730	15.41730		19.35	0.00		0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.42480		15.42480	15.52840	15.52840		19.26	0.00		0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.54180		15.54180	15.64440	15.64440		19.51	0.00		0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.36510		13.36510	13.46660	13.46660		16.78	0.00		120,285.90	9	556.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.55150		13.55150	13.65360	13.65360		16.79	0.00		0.00	0	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.73310		13.73310	13.83540	13.83540		17.01	0.00		0.00	0	172.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.91250		13.91250	14.01480	14.01480		17.13	0.00		0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.46590		14.46590	14.57350	14.57350		18.18	0.00		0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry			17.88700		17.88700	18.00670	18.00670		14.01	0.00		0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry	17.75	Put	119.37360		0.11937	96.67920	0.09668	119.374	14.56	0.38		0.00	0	1,000.00
£ / R	On 31/10/2017	Any day expiry			17.98300		17.98300	18.10260	18.10260		15.54	0.00		0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.14290		18.14290	18.26430	18.26430		17.62	0.00		55,626,131.40	3,066	198,626.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	597.61110		0.59761	669.69680	0.66970	597.611	17.69	0.50		0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	185.72820		0.18573	214.93800	0.21494	185.728	19.93	0.20		0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.44740		18.44740	18.56900	18.56900		17.42	0.00		7,840,145.00	425	1,420.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	296.30580		0.29631	284.82210	0.28482	296.306	16.75	0.22		0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	394.82520		0.39483	441.22240	0.44122	394.825	19.13	0.28		0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.74450		18.74450	18.86500	18.86500		17.43	0.00		0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.03830		19.03830	19.15830	19.15830		17.48	0.00		0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.70090		19.70090	19.82340	19.82340		17.48	0.00		0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11990		0.11990	0.12026	0.12026		19.53	0.00		0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12220		0.12220	0.12255	0.12255		16.81	0.00		0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12448		0.12448	0.12481	0.12481		15.44	0.00		0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13459		0.13459	0.13459	0.13459		22.16	0.00		0.00	0	0.00
€ / R	On 27/09/2017	Any day expiry			15.80310		15.80310	15.83990	15.83990		10.51	0.00		0.00	0	800.00
€ / R	On 03/10/2017	Any day expiry			15.82230		15.82230	15.86070	15.86070		11.28	0.00		0.00	0	10,000.00
€ / R	On 03/10/2017	Any day expiry	15.94	Put	198.53800		0.19854	185.73700	0.18574	198.538	11.95	0.64		0.00	0	10,000.00
€ / R	On 27/10/2017	Any day expiry			15.90360		15.90360	15.94120	15.94120		12.44	0.00		0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			16.01110		16.01110	16.04920	16.04920		14.03	0.00		0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.07860		16.07860	16.11690	16.11690		15.62	0.00		3,714,156.60	231	93,471.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	15.95320		0.01595	18.82940	0.01883	15.953	15.66	0.03		0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	371.28250		0.37128	405.13400	0.40513	371.283	16.20	0.42		0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.10900		16.10900	16.14730	16.14730		15.74	0.00		0.00	0	800.00

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 31/01/2018	Any day expiry			16.23260		16.23260		16.27010	16.27010		15.76	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	391.39080		0.39139		393.36690	0.39337	391.391	15.22	0.37	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.39310		16.39310		16.43000	16.43000		15.74	0.00	0.00	0	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	179.48310		0.17948		182.35260	0.18235	179.483	14.59	0.19	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	191.22140		0.19122		194.07210	0.19407	191.221	14.62	0.20	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	675.16850		0.67517		707.73980	0.70774	675.169	15.88	0.50	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.70510		16.70510		16.74070	16.74070		15.96	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	49.03450		0.04903		47.20670	0.04721	49.034	14.59	0.05	3,424.63	4	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	282.01670		0.28202		282.86810	0.28287	282.017	14.82	0.22	14,619.08	4	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	203.80870		0.20381		212.97800	0.21298	203.809	20.89	0.14	10,700.68	4	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.02050		17.02050		17.05440	17.05440		16.12	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.06120		18.06120		18.09560	18.09560		17.02	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.01929		94.01929		93.88307	93.88307			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.00565		91.00565		90.88046	90.88046			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.73942		89.73942		89.62720	89.62720			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.89632		91.89632		91.79600	91.79600			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.68655		95.68655		95.59307	95.59307			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.24558		94.24558		94.14967	94.14967			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.31370		96.31370		96.21760	96.21760			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.05199		100.05199		99.95981	99.95981			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75958		99.75958		99.75958	99.75958			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.66589		99.66589		99.66461	99.66461			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.75219		99.75219		99.74231	99.74231			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.83480		99.83480		99.82301	99.82301			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.79705		99.79705		99.79705	99.79705			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.94813		98.94813		98.94596	98.94596			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.44828		98.44828		98.43978	98.43978			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.30156		98.30156		98.28942	98.28942			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.61000		98.61000		98.60000	98.60000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			98.93916		98.93916		98.92807	98.92807			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.25252		99.25252		99.24362	99.24362			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.59590		99.59590		99.58824	99.58824			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.53676		95.53676		95.48527	95.48527			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.72185		94.72185		94.64702	94.64702			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			93.87786		93.87786		93.77992	93.77992			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.00904		94.00904		93.88942	93.88942			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.17035		96.17035		96.03629	96.03629			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.27751		96.27751		96.13181	96.13181			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			97.43657		97.43657		97.27999	97.27999			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			99.61932		99.61932		99.45580	99.45580			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
AL37	On 02/11/2017	Index Future	561.05100		561.05100		561.59100	561.59100			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	571.36700		571.36700		571.91700	571.91700			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	581.99900		581.99900		582.56400	582.56400			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	647.64900		647.64900		647.82100	647.82100			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	659.55800		659.55800		659.73200	659.73200			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	671.83100		671.83100		672.01400	672.01400			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	582.95200		582.95200		582.20100	582.20100			0.00	0.00	0	929.00
ALBI	On 01/02/2018	Index Future	593.67100		593.67100		592.90500	592.90500			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	604.71800		604.71800		603.94300	603.94300			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.65400		10.65400		10.65830	10.65830		16.36	0.00	0.00	0	15,898.00
AU\$ / R	On 27/12/2017	Any day expiry	10.66780		10.66780		10.67200	10.67200		16.36	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.79230		10.79230		10.79580	10.79580		16.27	0.00	1,079,230.00	100	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.92610		10.92610		10.92820	10.92820		15.29	0.00	131,113.20	12	1,512.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.05710		11.05710		11.05820	11.05820		14.74	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.45350		11.45350		11.45380	11.45380		14.82	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.87640		10.87640		10.91500	10.91500		15.28	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.02970		11.02970		11.06830	11.06830		15.12	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.17540		11.17540		11.21370	11.21370		15.89	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.87540		13.87540		13.91040	13.91040		16.93	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.16250		14.16250		14.19660	14.19660		16.86	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.44580		14.44580		14.47890	14.47890		16.83	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.69340		15.69340		15.69340	15.69340		17.01	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.02380		2.02380		2.03330	2.03330		16.40	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.04100		2.04100		2.04970	2.04970		16.59	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.05710		2.05710		2.06510	2.06510		16.40	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.05560		2.05560		2.05560	2.05560		16.94	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.16930		2.16930		2.17600	2.17600		17.01	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.21220		2.21220		2.21820	2.21820		16.95	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.25530		2.25530		2.26150	2.26150		16.78	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.45170		2.45170		2.45170	2.45170		17.72	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

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
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 02/11/2017	Bond Future	10.61267	77.44129		10.64420	77.24538				0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.71255	78.86520		10.74519	78.66565				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.81011	76.54124		10.84378	76.33858				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 02/11/2017	Bond Future	10.89272	79.96996		10.93443	79.67848				0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	10.99030	81.44036		11.03346	81.14343				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.09053	78.69446		11.13512	78.39268				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 02/11/2017	GOVI	581.49700	581.49700		580.82500	580.82500				0.00	0.00	0	671.00
GOVI	On 01/02/2018	GOVI	592.18800	592.18800		591.50400	591.50400				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	603.20800	603.20800		602.51600	602.51600				0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.71550	1.71550		1.72840	1.72840			16.63	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.74290	1.74290		1.75570	1.75570			16.82	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.76870	1.76870		1.78150	1.78150			16.66	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.88140	1.88140		1.88140	1.88140			18.06	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	130.18260	130.18260		130.19168	130.19168				0.00	0.00	0	914.00
I2025	On 01/02/2018	Bond Future	131.28426	131.28426		131.29352	131.29352				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.77860	133.77860		133.78996	133.78996				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 02/11/2017	Bond Future	100.14218	100.14218		100.04642	100.04642				0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	102.01870	102.01870		101.92123	101.92123				0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.93988	102.93988		102.84206	102.84206				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	104.99163	104.99163		104.44682	104.44682				0.00	0.00	0	5,234.00
I2033	On 01/02/2018	Bond Future	106.95899	106.95899		106.40404	106.40404				0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.90442	107.90442		107.34043	107.34043				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

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
I2038	On 02/11/2017	Bond Future		128.88018	128.88018		128.78531	128.78531			0.00	0.00	0	19,634.00
I2038	On 01/02/2018	Bond Future		129.79028	129.79028		129.69354	129.69354			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		132.25614	132.25614		132.15964	132.15964			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 02/11/2017	Bond Future		124.12602	124.12602		124.13402	124.13402			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future		126.45188	126.45188		126.46019	126.46019			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		127.25625	127.25625		127.26654	127.26654			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 02/11/2017	Bond Future		132.79683	132.79683		132.21527	132.21527			0.00	0.00	0	22,507.00
I2050	On 01/02/2018	Bond Future		133.61198	133.61198		133.01959	133.01959			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.15041	136.15041		135.54880	135.54880			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 02/11/2017	Index Future		250.82400	250.82400		250.65100	250.65100			0.00	0.00	0	1,166.00
IGOV	On 01/02/2018	Index Future		255.52400	255.52400		255.34800	255.34800			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.37900	260.37900		260.20400	260.20400			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.02000	92.98000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.00000	93.00000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		6.90000	93.10000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.86000	93.14000		6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.79000	93.21000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.75000	93.25000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.70000	93.30000		6.71000	6.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.67000	93.33000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.67000	93.33000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.69000	93.31000		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.73000	93.27000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.80000	93.20000		6.71000	93.29000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12670	0.12670		0.12940	0.12940			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12690	0.12690		0.12830	0.12830			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12650	0.12650		0.12800	0.12800			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12400	0.12400		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.72400	1.72400		1.72890	1.72890		15.20	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.75200	1.75200		1.75680	1.75680		15.41	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.77990	1.77990		1.78460	1.78460		15.56	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.89580	1.89580		1.89580	1.89580		15.74	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.79270	9.79270		9.83360	9.83360		16.95	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
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.91500		9.91500		9.95570	9.95570		16.81	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.03430		10.03430		10.07390	10.07390		15.74	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.46160		10.46160		10.46160	10.46160		15.50	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31100		1.31100		1.31110	1.31110			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32350		1.32350		1.32040	1.32040			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.33730		1.33730		1.34080	1.34080			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37320		1.37320		1.37320	1.37320			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.35750		1.35750		1.35630	1.35630			0.00	0.00	0	5,270.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.36130		1.36130		1.36000	1.36000			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.36490		1.36490		1.36350	1.36350			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.20300		1.20300		1.19680	1.19680			0.00	0.00	0	5,150.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20970		1.20970		1.20330	1.20330			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21640		1.21640		1.21000	1.21000			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.46377		116.72997		8.45916	116.76127		7.41	0.00	342,952,651.86	2,938	135,829.00
R186	On 02/11/2017	Bond Future	8.60	Put	758.23000		0.75823		760.02000	0.76002	758.230	7.47	0.37	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	165.13000		0.16513		168.57000	0.16857	165.130	7.69	0.11	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.50666		113.57643		8.50187	113.60820		7.10	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	336.57000		0.33657		345.18000	0.34518	336.570	6.82	0.14	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,912.86000		1.91286		1,936.26000	1.93626	1,912.860	7.10	0.50	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,265.02000		1.26502		1,260.51000	1.26051	1,265.020	7.25	0.36	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	779.51000		0.77951		777.60000	0.77760	779.510	7.39	0.25	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	461.34000		0.46134		460.93000	0.46093	461.340	7.54	0.17	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.54940		115.68966		8.54425	115.72299		7.18	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 02/11/2017	Bond Future			301.62562		301.62562		301.64698	301.64698			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.30369		300.30369		300.32567	300.32567			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			306.00920		306.00920		306.03603	306.03603			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			241.34048		241.34048		241.35634	241.35634		4.14	0.00	0.00	0	28,647.00
R202	On 01/02/2018	Bond Future			242.15868		242.15868		242.17484	242.17484		4.29	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			246.75941		246.75941		246.77965	246.77965		4.28	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 02/11/2017	Bond Future			7.78636		101.28272		7.76615	101.36930		4.15	0.00	533,962,499.84	5,272	57,147.00

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
R2023	On 01/02/2018	Bond Future		7.81099	103.14506		7.78956	103.23318		4.28	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future		7.82631	101.13454		7.80334	101.22513		4.28	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
R2030	On 02/11/2017	Bond Future		9.02717	94.61602		9.03281	94.57690			0.00	264,924,856.00	2,800	58,592.00
R2030	On 01/02/2018	Bond Future		9.07831	92.35094		9.08416	92.31101			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future		9.13266	94.06913		9.13859	94.02931			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 02/11/2017	Bond Future		9.24953	92.97983		9.25014	92.97530		11.00	0.00	839,235,945.58	9,026	32,988.00
R2032	On 01/02/2018	Bond Future		9.30618	94.68952		9.30682	94.68484		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,988.74000	1.98874	1,995.43000	1.99543	1,988.740	10.34	0.46	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,342.02000	2.34202	2,348.57000	2.34857	2,342.020	10.41	0.51	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,729.90000	2.72990	2,736.19000	2.73619	2,729.900	10.48	0.56	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,935.28000	2.93528	2,941.41000	2.94141	2,935.280	10.52	0.58	0.00	0	750.00
R2032	On 03/05/2018	Bond Future		9.36197	92.29441		9.36252	92.29044		11.04	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 02/11/2017	Bond Future		9.43629	96.90040		9.46738	96.64755			0.00	0.00	0	37,174.00
R2035	On 01/02/2018	Bond Future		9.49707	98.68211		9.52917	98.42457			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.55333	96.01812		9.58635	95.75653			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 02/11/2017	Bond Future		9.55492	93.05564		9.58089	92.84559		13.20	0.00	0.00	0	53,958.00
R2037	On 01/02/2018	Bond Future		9.61250	90.51151		9.63928	90.29755		12.44	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.67264	92.19554		9.70016	91.97831		12.67	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 02/11/2017	Bond Future		6.84806	104.24808		6.79710	104.30274		14.51	0.00	182,434,140.00	1,750	43,883.00
R204	On 01/02/2018	Bond Future		6.67115	102.12690		6.60516	102.18248		13.65	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.32287	104.02714		6.22821	104.08462		14.58	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 02/11/2017	Bond Future		9.67562	96.26665		9.71681	95.91264		13.92	0.00	101,079,982.50	1,050	17,446.00
R2040	On 01/02/2018	Bond Future		9.73483	93.53134		9.77730	93.17071		13.10	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.79652	95.27149		9.84020	94.90497		13.35	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 02/11/2017	Bond Future		9.69980	93.35249		9.74096	92.99430		14.62	0.00	0.00	0	26,425.00
R2044	On 01/02/2018	Bond Future		9.75707	90.68868		9.79947	90.32388		13.75	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		9.81661	92.37592		9.86019	92.00514		14.02	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
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future	9.66529		92.69131		9.70646	92.32252		14.49	0.00	120,406,011.69	1,299	85,474.00
R2048	On 01/02/2018	Bond Future	9.72365		94.39566		9.76607	94.02001		13.62	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future	9.77778		91.71529		9.82135	91.33345		14.56	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 02/11/2017	Bond Future	7.11818		102.51348		7.07561	102.59860		1.19	0.00	0.00	0	41,067.00
R207	On 01/02/2018	Bond Future	7.06862		100.75731		7.02019	100.84394		1.42	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future	7.00510		102.63203		6.94847	102.72111		1.28	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 02/11/2017	Bond Future	7.36492		98.87651		7.32345	98.99790		2.19	0.00	41,033,751.65	415	31,771.00
R208	On 01/02/2018	Bond Future	7.35980		100.69461		7.31467	100.81818		2.46	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future	7.34363		99.16707		7.29386	99.29379		2.32	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 02/11/2017	Bond Future	9.38750		73.40052		9.41844	73.18849		13.23	0.00	25,836,983.04	352	125,421.00
R209	On 02/11/2017	Bond Future	8.30	Call	7.39000	0.00739	6.64000	0.00664	7.390	12.65	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	360.56000	0.36056	329.35000	0.32935	360.560	12.94	0.21	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	1,103.88000	1.10388	1,024.47000	1.02447	1,103.880	13.14	0.46	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	745.02000	0.74502	833.51000	0.83351	745.020	13.30	0.34	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	430.39000	0.43039	491.85000	0.49185	430.390	13.46	0.22	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	271.35000	0.27135	315.61000	0.31561	271.350	13.58	0.15	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	171.80000	0.17180	203.30000	0.20330	171.800	13.68	0.10	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	11.10000	0.01110	14.51000	0.01451	11.100	14.13	0.01	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future	9.43927		74.75015		9.47110	74.53423		12.36	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,131.15000	1.13115	1,205.05000	1.20505	1,131.150	12.67	0.30	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.00	Put	867.67000	0.86767	928.76000	0.92876	867.670	12.81	0.24	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	722.28000	0.72228	775.65000	0.77565	722.280	12.90	0.21	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future	9.49004		72.99179		9.52271	72.77240		13.22	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 02/11/2017	Bond Future		185.36880	185.36880		185.38121	185.38121			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future		188.84222	188.84222		188.85503	188.85503			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future		190.00742	190.00742		190.02321	190.02321			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 02/11/2017	Bond Future		151.24542	151.24542		151.25630	151.25630			0.00	0.00	0	4,064.00
R212	On 01/02/2018	Bond Future		152.04123	152.04123		152.05238	152.05238			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future		154.92986	154.92986		154.94348	154.94348			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 02/11/2017	Bond Future		9.11362	85.18577		9.11929	85.14746		10.73	0.00	76,667,193.00	900	62,290.00
R213	On 01/02/2018	Bond Future		9.16804	86.75212		9.17391	86.71302		10.10	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future		9.21785	84.81689		9.22381	84.77773		10.76	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 02/11/2017	Bond Future		9.57416	72.72332		9.61528	72.43238		14.12	0.00	23,780,525.64	327	43,355.00
R214	On 01/02/2018	Bond Future		9.62981	74.06050		9.67212	73.76421		13.14	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future		9.68127	72.14266		9.72469	71.84142		14.11	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 18/12/2017	Foreign Exchange Future		23,969.86000	23,969.86000		24,061.59000	24,061.59000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future		24,351.47000	24,351.47000		24,441.86000	24,441.86000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future		9.95020	9.95020		9.97300	9.97300		15.45	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		10.10120	10.10120		10.12290	10.12290		15.26	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		10.24890	10.24890		10.27040	10.27040		15.07	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.88910	10.88910		10.88910	10.88910		15.70	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future		3.73400	3.73400		3.74840	3.74840		13.94	0.00	0.00	0	18,650.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.69390	3.69390		3.70770	3.70770		13.95	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.65740	3.65740		3.66830	3.66830		14.87	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		3.57250	3.57250		3.57250	3.57250		15.55	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.37280	1.37280		1.38250	1.38250			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.35480	1.35480		1.36450	1.36450			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.33670	1.33670		1.34630	1.34630			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.21640	1.21640		1.21640	1.21640			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
Total for Derivatives :											3,481,829,709.26	94,386	6 140 579.00
Grand Total:											3,481,829,709.26	94,386	6 140 579.00