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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/09/2017

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 27/09/2017	Any day expiry		13.57680	13.57680		13.39290	13.39290		15.87	0.00	14,364,062.40	1,058	0.00
\$ / R	On 28/09/2017	Any day expiry		13.55360	13.55360		13.39290	13.39290		15.90	0.00	202,873,500.00	15,000	15,000.00
\$ / R	On 28/09/2017	Any day expiry	13.48	Call	94.54100	0.09454	28.81110	0.02881	94.541	17.44	0.73	0.00	0	30,000.00
\$ / R	On 29/09/2017	Any day expiry		13.55360	13.55360		13.39290	13.39290		15.53	0.00	271,500.00	20	1,701.00
\$ / R	On 06/10/2017	Any day expiry		13.56700	13.56700		13.40800	13.40800		14.40	0.00	0.00	0	0.00
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	1.26580	0.00127	2.89480	0.00289	1.266	18.46	0.01	0.00	0	15,000.00
\$ / R	On 06/10/2017	Any day expiry	13.20	Put	23.51200	0.02351	48.10630	0.04811	23.512	16.01	0.13	36,494,497.00	20,000	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.35	Put	48.62460	0.04862	0.00000	0.00000	48.625	15.32	0.25	66,947,760.00	20,000	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	227.97050	0.22797	122.65470	0.12265	227.970	15.09	0.70	0.00	0	15,000.00
\$ / R	On 13/10/2017	Any day expiry		13.58230	13.58230		13.42320	13.42320		14.46	0.00	0.00	0	90.00
\$ / R	On 16/10/2017	Any day expiry		13.58890	13.58890		13.42970	13.42970		14.20	0.00	0.00	0	662.00
\$ / R	On 23/10/2017	Any day expiry		13.60420	13.60420		13.44490	13.44490		14.26	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	87.24430	0.08724	56.08860	0.05609	87.244	15.91	0.26	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry		13.61300	13.61300		13.45360	13.45360		14.43	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	19.40120	0.01940	35.22010	0.03522	19.401	13.23	0.08	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	169.09010	0.16909	243.99250	0.24399	169.090	14.26	0.41	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	85.87910	0.08588	57.67260	0.05767	85.879	16.41	0.23	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	1.14470	0.00114	1.11300	0.00111	1.145	31.23	0.00	0.00	0	60.00
\$ / R	On 06/11/2017	Any day expiry			13.63480	13.63480	13.47500	13.47500		14.77	0.00	0.00	0	200.00
\$ / R	On 09/11/2017	Any day expiry			13.64130	13.64130	13.48140	13.48140		14.93	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.64990	13.64990	13.48990	13.48990		14.92	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry			13.49630	13.49630	13.49630	13.49630		15.04	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry			13.65860	13.65860	13.49840	13.49840		15.08	0.00	0.00	0	1,443.00
\$ / R	On 28/11/2017	Any day expiry			13.68240	13.68240	13.52180	13.52180		15.22	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	248.58750	0.24859	325.67420	0.32567	248.588	14.85	0.40	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	3.41740	0.00342	2.23430	0.00223	3.417	25.36	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.68680	13.68680	13.52590	13.52590		15.53	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	42.65870	0.04266	66.58520	0.06659	42.659	14.01	0.11	0.00	0	238,000.00
\$ / R	On 15/12/2017	Any day expiry			13.71860	13.71860	13.55700	13.55700		16.85	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.72500	13.72500	13.56320	13.56320		17.04	0.00	960,859,800.00	70,008	827,239.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	13.26850	0.01327	15.67080	0.01567	13.268	17.69	0.03	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	18.99280	0.01899	22.31270	0.02231	18.993	16.75	0.04	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	23.97560	0.02398	28.11560	0.02812	23.976	16.15	0.05	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	25.42540	0.02543	29.80810	0.02981	25.425	16.00	0.06	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	25.80150	0.02580	30.64420	0.03064	25.802	15.96	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	34.20270	0.03420	50.82450	0.05082	34.203	15.25	0.07	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	44.60220	0.04460	64.89160	0.06489	44.602	15.33	0.09	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	51.92250	0.05192	74.62810	0.07463	51.923	15.39	0.11	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	64.58090	0.06458	91.20920	0.09121	64.581	15.46	0.13	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	81.22480	0.08122	112.60550	0.11261	81.225	15.55	0.15	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	83.04790	0.08305	114.92550	0.11493	83.048	15.56	0.15	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	136.31120	0.13631	183.53970	0.18354	136.311	15.76	0.22	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	165.24870	0.16525	219.23150	0.21923	165.249	15.90	0.26	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	171.67890	0.17168	226.84810	0.22685	171.679	15.93	0.26	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	181.62080	0.18162	238.57160	0.23857	181.621	15.98	0.27	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	191.91920	0.19192	250.65720	0.25066	191.919	16.04	0.28	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	723.98290	0.72398	622.11090	0.62211	723.983	16.07	0.71	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	202.57560	0.20258	263.10010	0.26310	202.576	16.09	0.29	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	206.20830	0.20621	267.32680	0.26733	206.208	16.11	0.30	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	692.34170	0.69234	593.44850	0.59345	692.342	16.16	0.69	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	257.06390	0.25706	325.90100	0.32590	257.064	16.34	0.35	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Call	603.42380	0.60342	513.40100	0.51340	603.424	16.43	0.64	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	278.42380	0.27842	350.20100	0.35020	278.424	16.43	0.36	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	549.12020	0.54912	464.89420	0.46489	549.120	16.60	0.60	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	498.72840	0.49873	421.25570	0.42126	498.728	16.78	0.56	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	426.15950	0.42616	360.62650	0.36063	426.159	17.07	0.50	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	410.21090	0.41021	346.81090	0.34681	410.211	17.17	0.49	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	362.18480	0.36218	305.35830	0.30536	362.185	17.50	0.45	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	613.60690	0.61361	721.89090	0.72189	613.607	17.68	0.58	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	230.39830	0.23040	192.58970	0.19259	230.398	18.69	0.31	0.00	0	2,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	209.20260	0.20920	174.68600	0.17469	209.203	18.93	0.29	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	984.20260	0.98420	1,111.48600	1.11149	984.203	18.93	0.71	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	184.43230	0.18443	154.00210	0.15400	184.432	19.24	0.26	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	129.48280	0.12948	107.58720	0.10759	129.483	20.11	0.19	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	116.78080	0.11678	96.34000	0.09634	116.781	20.37	0.17	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	115.69620	0.11570	95.38080	0.09538	115.696	20.40	0.17	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	79.44850	0.07945	65.49360	0.06549	79.449	21.13	0.12	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	48.94850	0.04895	40.62190	0.04062	48.949	22.06	0.08	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	14.62330	0.01462	10.65170	0.01065	14.623	23.43	0.03	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	12.82370	0.01282	9.24040	0.00924	12.824	23.51	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	4.61200	0.00461	2.89470	0.00289	4.612	23.96	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.73340	13.73340	13.57140	13.57140		17.37	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	339.45520	0.33946	416.99690	0.41700	339.455	16.94	0.40	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	5.70770	0.00571	3.59770	0.00360	5.708	23.80	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.74410	13.74410	13.58180	13.58180		17.48	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.75630	13.75630	13.59430	13.59430		17.36	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.77030	13.77030	13.60880	13.60880		17.29	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	239.07270	0.23907	296.56540	0.29657	239.073	16.38	0.30	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	224.45020	0.22445	190.09530	0.19010	224.450	19.52	0.27	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	203.63600	0.20364	172.39100	0.17239	203.636	19.78	0.25	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.81440	13.81440	13.65450	13.65450		17.18	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	282.08450	0.28208	340.06930	0.34007	282.085	16.27	0.31	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	290.08030	0.29008	349.02270	0.34902	290.080	16.31	0.32	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	302.31930	0.30232	362.69740	0.36270	302.319	16.36	0.33	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	345.24360	0.34524	410.40070	0.41040	345.244	16.52	0.36	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.81650	13.81650	13.65660	13.65660		17.18	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	95.33680	0.09534	121.32420	0.12132	95.337	15.58	0.14	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	245.26410	0.24526	298.37910	0.29838	245.264	16.11	0.29	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	200.59430	0.20059	169.99680	0.17000	200.594	20.10	0.22	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	160.53000	0.16053	135.70370	0.13570	160.530	20.59	0.19	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.84050	13.84050	13.68150	13.68150		17.17	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.84450	13.84450	13.68570	13.68570		17.16	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.90870	13.90870	13.75220	13.75220		17.02	0.00	417,914,708.90	30,047	127,746.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	55.85170	0.05585	65.86960	0.06587	55.852	15.75	0.08	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	98.85330	0.09885	116.34090	0.11634	98.853	15.41	0.13	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	113.06430	0.11306	136.71920	0.13672	113.064	15.32	0.14	733,378.29	370	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	236.39460	0.23639	276.33660	0.27634	236.395	15.74	0.25	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	323.64040	0.32364	376.87710	0.37688	323.640	15.99	0.31	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	378.54480	0.37854	437.04000	0.43704	378.545	16.20	0.34	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	387.42660	0.38743	446.72780	0.44673	387.427	16.23	0.35	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	433.53380	0.43353	496.84700	0.49685	433.534	16.39	0.37	88,424,096.14	17,000	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	651.26370	0.65126	731.75590	0.73176	651.264	17.04	0.48	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	614.21600	0.61422	541.60800	0.54161	614.216	17.20	0.50	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	819.75860	0.81976	910.14480	0.91014	819.759	17.52	0.54	0.00	0	41,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	462.97970	0.46298	0.00000	0.00000	462.980	18.00	0.40	190,370,127.60	34,000	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	349.40290	0.34940	305.39160	0.30539	349.403	18.86	0.32	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	331.12710	0.33113	289.23850	0.28924	331.127	19.03	0.30	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	310.26070	0.31026	270.82780	0.27083	310.261	19.24	0.29	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	284.21500	0.28422	246.44310	0.24644	284.215	19.52	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	251.23830	0.25124	216.96840	0.21697	251.238	19.83	0.24	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	245.05640	0.24506	211.54740	0.21155	245.056	19.89	0.23	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	209.97750	0.20998	180.87150	0.18087	209.978	20.25	0.21	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	180.35960	0.18036	155.07760	0.15508	180.360	20.61	0.18	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	163.87080	0.16387	140.76390	0.14076	163.871	20.84	0.17	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.98700	13.98700	13.82790	13.82790		17.13	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,427.49250	1.42749	1,538.23000	1.53823	1,427.493	18.81	0.66	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	269.00300	0.26900	234.70100	0.23470	269.003	20.06	0.23	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.02220	14.02220	13.86050	13.86050		17.12	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.03100	14.03100	13.86860	13.86860		17.18	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.10570	14.10570	13.93790	13.93790		17.20	0.00	16,151,026.50	1,145	104,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	15.05770	0.01506	17.53800	0.01754	15.058	14.94	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	28.88400	0.02888	40.30440	0.04030	28.884	14.22	0.04	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	76.56190	0.07656	96.05590	0.09606	76.562	14.78	0.09	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	228.70110	0.22870	262.34420	0.26234	228.701	15.61	0.20	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	290.44610	0.29045	330.45750	0.33046	290.446	15.78	0.24	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	303.30280	0.30330	344.56720	0.34457	303.303	15.81	0.25	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	319.87010	0.31987	362.71990	0.36272	319.870	15.85	0.26	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	361.91240	0.36191	0.00000	0.00000	361.912	15.95	0.28	2,661,791.24	668	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	411.10730	0.41111	463.65160	0.46365	411.107	16.06	0.31	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	565.34510	0.56535	632.83410	0.63283	565.345	16.50	0.38	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	595.88290	0.59588	665.44100	0.66544	595.883	16.59	0.39	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	614.66470	0.61466	548.19070	0.54819	614.665	18.11	0.42	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	586.09870	0.58610	522.67410	0.52267	586.099	18.26	0.41	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	509.91980	0.50992	454.05570	0.45406	509.920	18.73	0.36	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	502.95500	0.50295	447.80090	0.44780	502.955	18.77	0.36	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	421.57240	0.42157	0.00000	0.00000	421.572	19.38	0.31	8,368,091.82	1,930	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	285.05230	0.28505	250.68640	0.25069	285.052	20.45	0.22	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	267.89080	0.26789	235.42450	0.23542	267.891	20.62	0.21	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry	14.13580		14.13580	14.13580	13.96620	13.96620		17.26	0.00	707,300.00	50	505.00
\$ / R	On 20/07/2018	Any day expiry	14.17200		14.17200	14.17200	14.00220	14.00220		17.27	0.00	14,090,500.00	1,000	1,800.00
\$ / R	On 13/08/2018	Any day expiry	14.22030		14.22030	14.22030	14.05000	14.05000		17.30	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.29070	14.29070	14.11990	14.11990		17.40	0.00	0.00	0	1,530.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	20.80260	0.02080	24.49030	0.02449	20.803	14.18	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	229.46070	0.22946	269.08320	0.26908	229.461	15.26	0.18	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	242.12590	0.24213	282.32890	0.28233	242.126	15.36	0.19	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	311.41590	0.31142	346.82530	0.34683	311.416	15.82	0.22	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	509.72460	0.50972	456.77540	0.45678	509.725	19.56	0.32	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	496.40300	0.49640	444.75070	0.44475	496.403	19.64	0.31	0.00	0	1,550.00

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	16.14	Call	478.08550		0.47809		428.23460	0.42823	478.086	19.75	0.30	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.41030		14.41030		14.23830	14.23830		17.67	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.47610		14.47610		14.30340	14.30340		17.86	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.60550		14.60550		14.43130	14.43130		18.07	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.67550		14.67550		14.50060	14.50060		18.20	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.86220		14.86220		14.68520	14.68520		18.40	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.74120		15.74120		15.54930	15.54930		19.60	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.85800		15.85800		15.66390	15.66390		19.50	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.97990		15.97990		15.78340	15.78340		19.75	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.72500		13.72500		13.56320	13.56320		17.04	0.00	68,625.00	5	547.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.90870		13.90870		13.75220	13.75220		17.02	0.00	0.00	0	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.10570		14.10570		13.93790	13.93790		17.20	0.00	0.00	0	172.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.29070		14.29070		14.11990	14.11990		17.40	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.86220		14.86220		14.68520	14.68520		18.40	0.00	0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry			18.16280		18.16280		17.98690	17.98690		14.66	0.00	0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry	17.75	Put	31.95140		0.03195		63.64860	0.06365	31.951	17.49	0.15	0.00	0	1,000.00
£ / R	On 31/10/2017	Any day expiry			18.26220		18.26220		18.08530	18.08530		15.61	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.42470		18.42470		18.24530	18.24530		17.82	0.00	198,231,347.30	10,759	198,699.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	730.10230		0.73010		642.08220	0.64208	730.102	17.66	0.57	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	227.45920		0.22746		198.41740	0.19842	227.459	19.78	0.24	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.72330		18.72330		18.55230	18.55230		17.61	0.00	0.00	0	1,420.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	236.52530		0.23653		270.32270	0.27032	236.525	16.90	0.19	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	460.47470		0.46047		416.44020	0.41644	460.475	19.05	0.31	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.04070		19.04070		18.85350	18.85350		17.60	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.34080		19.34080		19.14890	19.14890		17.65	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.01920		20.01920		19.81770	19.81770		17.62	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12235		0.12235		0.12127	0.12127		21.15	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12464		0.12464		0.12360	0.12360		18.14	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12707		0.12707		0.12592	0.12592		22.64	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13459		0.13459		0.13459	0.13459		21.99	0.00	0.00	0	0.00
€ / R	On 27/09/2017	Any day expiry			15.91900		15.91900		15.76050	15.76050		16.83	0.00	12,735,200.00	800	0.00
€ / R	On 03/10/2017	Any day expiry			15.92150		15.92150		15.77550	15.77550		13.39	0.00	159,332,000.00	10,000	0.00
€ / R	On 03/10/2017	Any day expiry	15.94	Put	120.85720		0.12086		216.70090	0.21670	120.857	13.67	0.52	0.00	0	10,000.00
€ / R	On 11/10/2017	Any day expiry			15.94810		15.94810		15.98320	15.98320		13.11	0.00	60,675,219.00	3,795	3,795.00
€ / R	On 27/10/2017	Any day expiry			16.00310		16.00310		15.85740	15.85740		14.24	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			16.06890		16.06890		15.92150	15.92150		14.27	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.11300		16.11300		15.96500	15.96500		14.29	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.18110		16.18110		16.03140	16.03140		15.90	0.00	287,004,170.70	17,737	94,495.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	13.45830		0.01346		14.19830	0.01420	13.458	16.24	0.03	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	403.81960		0.40382		344.77400	0.34477	403.820	16.29	0.45	0.00	0	18,000.00

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 27/12/2017	Any day expiry			16.21170		16.21170		16.06140	16.06140		16.26	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.33290		16.33290		16.18490	16.18490		16.16	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	354.27010		0.35427		407.08470	0.40708	354.270	15.47	0.34	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.48620		16.48620		16.34480	16.34480		16.06	0.00	0.00	0	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	162.29470		0.16229		185.61570	0.18562	162.295	14.79	0.17	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	173.29700		0.17330		197.75340	0.19775	173.297	14.81	0.18	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	720.25520		0.72026		650.50050	0.65050	720.255	16.06	0.52	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.81650		16.81650		16.65820	16.65820		16.20	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	43.67120		0.04367		51.74550	0.05175	43.671	14.74	0.05	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	262.10460		0.26210		291.27620	0.29128	262.105	15.05	0.20	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	208.73130		0.20873		199.57850	0.19958	208.731	20.74	0.15	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.13570		17.13570		16.97270	16.97270		16.39	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.18930		18.18930		18.01040	18.01040		17.17	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.96796		94.96796		94.27212	94.27212			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.99419		91.99419		91.26890	91.26890			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.75526		90.75526		90.00488	90.00488			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.92905		92.92905		92.16526	92.16526			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.72749		96.72749		95.96011	95.96011			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.32096		95.32096		94.53110	94.53110			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.40709		97.40709		96.60767	96.60767			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.14772		101.14772		100.34999	100.34999			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			99.66899		99.66899		99.66462	99.66462			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.77321		99.77321		99.76041	99.76041			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.86835		99.86835		99.84481	99.84481			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.79704		99.79704		99.79705	99.79705			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.95453		98.95453		98.94968	98.94968			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.46476		98.46476		98.45234	98.45234			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.33641		98.33641		98.31268	98.31268			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.66000		98.66000		98.63000	98.63000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.00896		99.00896		98.95901	98.95901			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.34146		99.34146		99.27338	99.27338			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.69903		99.69903		99.61203	99.61203			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.83793		95.83793		95.59912	95.59912			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.06335		95.06335		94.79978	94.79978			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.25509		94.25509		93.96768	93.96768			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.42491		94.42491		94.11278	94.11278			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.61652		96.61652		96.28294	96.28294			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.75282		96.75282		96.39686	96.39686			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			97.94229		97.94229		97.56375	97.56375			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
5Y STND	On 20/09/2022	Interest Rate Swap	100.15150		100.15150		99.75720	99.75720			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	556.82800		556.82800		559.80100	559.80100			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	567.06400		567.06400		570.09300	570.09300			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	577.61400		577.61400		580.69900	580.69900			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	640.72500		640.72500		645.43800	645.43800			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	652.50300		652.50300		657.30400	657.30400			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	664.64200		664.64200		669.53300	669.53300			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	575.27800		575.27800		580.25900	580.25900			0.00	0.00	0	919.00
ALBI	On 01/02/2018	Index Future	585.85400		585.85400		590.92800	590.92800			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	596.75300		596.75300		601.92200	601.92200			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.78530		10.78530		10.66670	10.66670		16.57	0.00	0.00	0	10,146.00
AU\$ / R	On 27/12/2017	Any day expiry	10.79930		10.79930		10.68030	10.68030		16.66	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.92000		10.92000		10.80520	10.80520		16.33	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.06420		11.06420		10.94130	10.94130		15.43	0.00	0.00	0	1,512.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.19810		11.19810		11.07290	11.07290		14.96	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.60490		11.60490		11.47410	11.47410		14.98	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.10370		11.10370		10.95270	10.95270		15.42	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.25430		11.25430		11.10760	11.10760		15.18	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.41160		11.41160		11.25580	11.25580		15.92	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.15270		14.15270		14.04690	14.04690		17.07	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.43540		14.43540		14.33800	14.33800		17.06	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.73900		14.73900		14.62710	14.62710		16.91	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.69340		15.69340		15.69340	15.69340		16.93	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.05550		2.05550		2.03300	2.03300		17.11	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.07080		2.07080		2.04970	2.04970		16.74	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.08820		2.08820		2.06600	2.06600		16.80	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.05560		2.05560		2.05560	2.05560		17.24	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.18280		2.18280		2.16330	2.16330		17.88	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.22450		2.22450		2.20590	2.20590		17.15	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.27050		2.27050		2.24930	2.24930		16.82	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.45170		2.45170		2.45170	2.45170		17.78	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

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
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 02/11/2017	Bond Future	10.81111	76.22065		10.69281	76.94480				0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.91803	77.62182		10.79554	78.35934				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.02283	75.27431		10.89605	76.02556				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	11.08102	78.66850		10.96779	79.44668				0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.18519	80.11463		11.06801	80.90711				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.29246	77.34361		11.17106	78.15089				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	573.89500	573.89500		578.86900	578.86900				0.00	5,738,950.00	1	673.00
GOVI	On 01/02/2018	GOVI	584.44600	584.44600		589.51200	589.51200				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	595.31800	595.31800		600.48000	600.48000				0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.76100	1.76100		1.73990	1.73990			17.07	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.78780	1.78780		1.76770	1.76770			16.48	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.81570	1.81570		1.79440	1.79440			16.94	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.88140	1.88140		1.88140	1.88140			17.94	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	130.41249	130.41249		130.43641	130.43641				0.00	0.00	0	914.00
I2025	On 01/02/2018	Bond Future	131.51718	131.51718		131.54196	131.54196				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	134.01456	134.01456		134.04110	134.04110				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	100.11734	100.11734		100.13468	100.13468				0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.99238	101.99238		102.01033	102.01033				0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.91208	102.91208		102.93139	102.93139				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	105.38135	105.38135		105.39968	105.39968				0.00	0.00	0	5,234.00
I2033	On 01/02/2018	Bond Future	107.35488	107.35488		107.37390	107.37390				0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	108.30676	108.30676		108.32722	108.32722				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
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	128.95145		128.95145		128.97411	128.97411			0.00	0.00	0	19,719.00
I2038	On 01/02/2018	Bond Future	129.86145		129.86145		129.88504	129.88504			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	132.32743		132.32743		132.35271	132.35271			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	124.09604		124.09604		124.11678	124.11678			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	126.42015		126.42015		126.44180	126.44180			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	127.22271		127.22271		127.24595	127.24595			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	132.76412		132.76412		132.78711	132.78711			0.00	0.00	0	22,612.00
I2050	On 01/02/2018	Bond Future	133.57748		133.57748		133.60098	133.60098			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	136.11394		136.11394		136.13928	136.13928			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	251.05800		251.05800		250.87500	250.87500			0.00	0.00	0	1,166.00
IGOV	On 01/02/2018	Index Future	255.76000		255.76000		255.57400	255.57400			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.61600		260.61600		260.43000	260.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	7.02000		92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.00000		93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	6.90000		93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	6.79000		93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.75000		93.25000		6.75000	93.25000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.70000		93.30000		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.69000		93.31000		6.69000	93.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.73000		93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.13080		0.13080		0.12860	0.12860			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13020		0.13020		0.12860	0.12860			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12980		0.12980		0.12830	0.12830			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	1.73020		1.73020		1.72120	1.72120		16.32	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.75740		1.75740		1.74900	1.74900		16.27	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.78690		1.78690		1.77710	1.77710		15.58	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.89580		1.89580		1.89580	1.89580		16.02	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
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.88670		9.88670		9.72770	9.72770		17.29	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.00540		10.00540		9.84950	9.84950		17.12	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.13370		10.13370		9.96950	9.96950		16.10	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.46160		10.46160		10.46160	10.46160		15.87	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32280		1.32280		1.32070	1.32070			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33590		1.33590		1.33430	1.33430			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.35170		1.35170		1.34930	1.34930			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			1.34240		1.34240		1.34520	1.34520			0.00	0.00	0	5,270.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34620		1.34620		1.34900	1.34900			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34990		1.34990		1.35270	1.35270			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17890		1.17890		1.18200	1.18200			0.00	6,035,968.00	5,120	2,590.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18530		1.18530		1.18850	1.18850			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19220		1.19220		1.19520	1.19520			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.65001		115.47486		8.52444	116.31905		7.48	0.00	60,046,927.20	520	135,851.00
R186	On 02/11/2017	Bond Future	8.60	Put	1,251.81000		1.25181		864.81000	0.86481	1,251.810	7.43	0.54	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	303.09000		0.30309		184.35000	0.18435	303.090	7.61	0.20	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.70097		112.29778		8.57000	113.15750		7.16	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	181.29000		0.18129		266.21000	0.26621	181.290	6.88	0.09	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,314.40000		1.31440		1,679.22000	1.67922	1,314.400	7.16	0.40	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,773.28000		1.77328		1,395.36000	1.39536	1,773.280	7.31	0.47	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,136.46000		1.13646		865.12000	0.86512	1,136.460	7.45	0.34	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	697.88000		0.69788		514.07000	0.51407	697.880	7.60	0.23	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.75234		114.38659		8.61560	115.26238		7.24	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			301.54565		301.54565		301.60177	301.60177			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.21942		300.21942		300.27746	300.27746			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.92012		305.92012		305.98240	305.98240			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			242.33880		242.33880		241.32252	241.32252		4.14	0.00	4,846,776.00	20	28,667.00
R202	On 01/02/2018	Bond Future			243.17326		243.17326		242.13893	242.13893		4.29	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.79087		247.79087		246.73920	246.73920		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

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 02/11/2017	Bond Future		7.98472	100.43781		7.84764	101.02076		4.21	0.00	0.00	0	57,147.00
R2023	On 01/02/2018	Bond Future		8.02156	102.28423		7.87610	102.87791		4.35	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future		8.05011	100.25713		7.89559	100.86191		4.35	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		9.20233	93.41165		9.08246	94.23352			0.00	467,058.25	5	58,597.00
R2030	On 01/02/2018	Bond Future		9.25966	91.12407		9.13558	91.96107			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future		9.32050	92.81890		9.19202	93.67153			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		9.43448	91.62096		9.30980	92.53384		11.01	0.00	0.00	0	32,988.00
R2032	On 01/02/2018	Bond Future		9.49731	93.30533		9.36849	94.23497		10.39	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,378.83000	1.37883	1,751.60000	1.75160	1,378.830	10.36	0.37	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,662.21000	1.66221	2,081.53000	2.08153	1,662.210	10.43	0.41	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,981.01000	1.98101	2,446.94000	2.44694	1,981.010	10.50	0.46	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,152.58000	2.15258	2,641.52000	2.64152	2,152.580	10.54	0.49	0.00	0	750.00
R2032	On 03/05/2018	Bond Future		9.55958	90.88390		9.42642	91.83095		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		9.63618	95.29228		9.51675	96.24812			0.00	0.00	0	37,174.00
R2035	On 01/02/2018	Bond Future		9.70351	97.04408		9.58018	98.01748			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.76640	94.34907		9.63913	95.34064			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		9.75485	91.45782		9.63031	92.44795		13.21	0.00	0.00	0	53,958.00
R2037	On 01/02/2018	Bond Future		9.81871	88.88400		9.69026	89.89240		12.46	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.88537	90.53719		9.75289	91.56433		12.69	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		7.01729	104.06686		6.89919	104.19327		0.30	0.00	416,267.44	4	43,887.00
R204	On 01/02/2018	Bond Future		6.89119	101.94194		6.73793	102.07071		0.64	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.63477	103.83819		6.41811	103.96938		0.47	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		9.87546	94.56918		9.75098	95.62061		13.94	0.00	0.00	0	17,446.00
R2040	On 01/02/2018	Bond Future		9.94093	91.80219		9.81256	92.87302		13.13	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		10.00908	93.50971		9.87671	94.60041		13.37	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		9.88450	91.76373		9.77010	92.74216		14.66	0.00	0.00	0	26,425.00
R2044	On 01/02/2018	Bond Future		9.94742	89.07032		9.82952	90.06685		13.78	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 03/05/2018	Bond Future			10.01279		90.72702		9.89130	91.74203		14.05	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 02/11/2017	Bond Future			9.85500		91.01360		9.73557	92.06335		14.53	0.00	4,550,680.00	50	85,524.00
R2048	On 01/02/2018	Bond Future			9.91918		92.68677		9.79609	93.75583		13.67	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.97916		89.97402		9.85241	91.06298		14.59	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			7.35062		102.05032		7.18719	102.37569		1.22	0.00	2,347,157.36	23	41,044.00
R207	On 01/02/2018	Bond Future			7.33352		100.28522		7.14740	100.61661		1.45	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.31228		102.15060		7.09668	102.48818		1.31	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			7.58700		98.22953		7.42717	98.69463		2.25	0.00	0.00	0	31,771.00
R208	On 01/02/2018	Bond Future			7.60175		100.03532		7.42771	100.50901		2.51	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.60894		98.49498		7.41823	98.97752		2.37	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			9.58753		72.04588		9.46795	72.85112		13.25	0.00	1,224,779.96	17	125,404.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.83000		0.00083		2.54000	0.00254	0.830	12.66	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	121.51000		0.12151		223.10000	0.22310	121.510	12.96	0.09	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	523.16000		0.52316		808.02000	0.80802	523.160	13.15	0.29	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,228.00000		1.22800		883.97000	0.88397	1,228.000	13.32	0.50	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	745.48000		0.74548		511.81000	0.51181	745.480	13.47	0.35	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	486.56000		0.48656		321.76000	0.32176	486.560	13.59	0.26	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	316.86000		0.31686		202.40000	0.20240	316.860	13.70	0.18	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	21.99000		0.02199		11.97000	0.01197	21.990	14.15	0.02	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.64515		73.37031		9.52208	74.19040		12.37	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,567.96000		1.56796		1,277.58000	1.27758	1,567.960	12.69	0.39	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,222.82000		1.22282		984.22000	0.98422	1,222.820	12.82	0.32	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,029.96000		1.02996		821.46000	0.82146	1,029.960	12.91	0.28	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.70199		71.58588		9.57531	72.42124		13.24	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future	185.49214		185.49214		185.52455	185.52455			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future	188.96606		188.96606		188.99970	188.99970			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future	190.13166		190.13166		190.16783	190.16783			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	151.20477		151.20477		151.23334	151.23334			0.00	0.00	0	4,064.00
R212	On 01/02/2018	Bond Future	151.99839		151.99839		152.02790	152.02790			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future	154.88461		154.88461		154.91627	154.91627			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	9.28345		84.04875		9.16883	84.81379		10.76	0.00	0.00	0	62,290.00
R213	On 01/02/2018	Bond Future	9.34356		85.59390		9.22512	86.37303		10.13	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.39918		83.63662		9.27686	84.43027		10.79	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	9.76390		71.39668		9.64950	72.19172		14.13	0.00	0.00	0	43,355.00
R214	On 01/02/2018	Bond Future	9.82513		72.70922		9.70737	73.51889		13.15	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.88220		70.76580		9.76108	71.59054		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	24,282.83000	24,282.83000		24,041.08000	24,041.08000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,650.91000	24,650.91000		24,421.74000	24,421.74000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.10810	10.10810		10.00620	10.00620			15.83	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.25440	10.25440		10.15740	10.15740			15.55	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.41260	10.41260		10.30770	10.30770			15.26	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.88910	10.88910		10.88910	10.88910			15.96	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.75630	3.75630		3.72940	3.72940			14.45	0.00	0.00	0	18,650.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.71220	3.71220		3.68840	3.68840			14.36	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.67490	3.67490		3.64950	3.64950			15.18	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.57250	3.57250		3.57250	3.57250			15.99	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.39280	1.39280		1.38020	1.38020				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.37400	1.37400		1.36230	1.36230				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.35780	1.35780		1.34580	1.34580				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 :											2,824,953,266.10	261,152	6 189 180.00
Grand Total:											2,824,953,266.10	261,152	6 189 180.00