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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/09/2017

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	13.29890	13.29890		13.26210	13.26210		14.60	0.00	0.00	0	0.00	
\$ / R	On 22/09/2017	Any day expiry	13.15	Put	6.91560	0.00692	37.60450	0.03760	6.916	17.89	0.11	0	20,000.00	
\$ / R	On 22/09/2017	Any day expiry	13.35	Call	22.81330	0.02281	0.00000	0.00000	22.813	15.70	0.32	132,506,970.72	30,990	30,000.00
\$ / R	On 26/09/2017	Any day expiry	13.29890	13.29890		13.26840	13.26840		12.30	0.00	0.00	0	75.00	
\$ / R	On 27/09/2017	Any day expiry	13.29270	13.29270		13.26940	13.26940		12.58	0.00	0.00	0	1,239.00	
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	235.68290	0.23568	267.31720	0.26732	235.683	14.52	0.79	0	60.00	
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	0.40870	0.00041	0.38030	0.00038	0.409	64.96	0.00	0	60.00	
\$ / R	On 28/09/2017	Any day expiry	13.29480	13.29480		13.27050	13.27050		12.75	0.00	101,060,240.00	7,600	0.00	
\$ / R	On 28/09/2017	Any day expiry	13.48	Call	36.71700	0.03672	0.00000	0.00000	36.717	14.08	0.24	96,579,016.20	30,000	30,000.00
\$ / R	On 29/09/2017	Any day expiry	13.29690	13.29690		13.27150	13.27150		13.02	0.00	0.00	0	1,701.00	
\$ / R	On 06/10/2017	Any day expiry	13.31170	13.31170		13.28410	13.28410		13.33	0.00	0.00	0	0.00	
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	6.97990	0.00698	9.33080	0.00933	6.980	14.18	0.04	0	15,000.00	
\$ / R	On 06/10/2017	Any day expiry	13.20	Put	95.31500	0.09531	0.00000	0.00000	95.315	13.46	0.37	99,967,888.00	20,000	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	108.84780	0.10885	113.35250	0.11335	108.848	13.78	0.41	0	15,000.00	
\$ / R	On 13/10/2017	Any day expiry	13.32660	13.32660		13.30060	13.30060		13.48	0.00	0.00	0	90.00	
\$ / R	On 16/10/2017	Any day expiry	13.33290	13.33290		13.30770	13.30770		13.56	0.00	0.00	0	662.00	

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 23/10/2017	Any day expiry			13.34780	13.34780		13.32430	13.32430		13.68	0.00	0.00	0	834.00
\$ / R	14.00	Call	On 23/10/2017	Any day expiry	56.19210	0.05619	63.08680	0.06309	56.192	16.30	0.17	0.00	0	500.00			
\$ / R			On 27/10/2017	Any day expiry	13.35640	13.35640	13.33250	13.33250		14.04	0.00	0.00	0	913.00			
\$ / R	12.92	Put	On 27/10/2017	Any day expiry	65.21170	0.06521	83.62430	0.08362	65.212	13.19	0.21	0.00	0	1,000.00			
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	324.48650	0.32449	355.20830	0.35521	324.487	14.63	0.58	0.00	0	60.00			
\$ / R	14.10	Call	On 27/10/2017	Any day expiry	58.11780	0.05812	64.47510	0.06448	58.118	16.88	0.16	0.00	0	1,000.00			
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	1.02130	0.00102	1.12900	0.00113	1.021	30.17	0.00	0.00	0	60.00			
\$ / R			On 06/11/2017	Any day expiry	13.37760	13.37760	13.35290	13.35290		14.32	0.00	0.00	0	200.00			
\$ / R			On 09/11/2017	Any day expiry	13.38400	13.38400	13.35900	13.35900		14.65	0.00	0.00	0	0.00			
\$ / R			On 13/11/2017	Any day expiry	13.39260	13.39260	13.36720	13.36720		14.67	0.00	0.00	0	70.00			
\$ / R			On 16/11/2017	Any day expiry	13.40600	13.40600	13.40600	13.40600		14.81	0.00	0.00	0	300.00			
\$ / R			On 17/11/2017	Any day expiry	13.40110	13.40110	13.37540	13.37540		14.85	0.00	0.00	0	1,493.00			
\$ / R			On 28/11/2017	Any day expiry	13.42450	13.42450	13.39780	13.39780		15.37	0.00	0.00	0	1,990.00			
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	402.03160	0.40203	432.97590	0.43298	402.032	15.66	0.52	0.00	0	60.00			
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	1.33100	0.00133	1.64570	0.00165	1.331	23.36	0.00	0.00	0	60.00			
\$ / R			On 30/11/2017	Any day expiry	13.42870	13.42870	13.40180	13.40180		15.63	0.00	0.00	0	2,708.00			
\$ / R	12.75	Put	On 30/11/2017	Any day expiry	96.12140	0.09612	113.98070	0.11398	96.121	14.45	0.20	66,470,370.00	25,000	238,000.00			
\$ / R			On 15/12/2017	Any day expiry	13.46030	13.46030	13.43210	13.43210		16.87	0.00	0.00	0	1,750.00			
\$ / R			On 18/12/2017	Foreign Exchange Future	13.46660	13.46660	13.43820	13.43820		16.93	0.00	1,316,319,750.20	97,747	879,276.00			
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	19.95270	0.01995	24.06470	0.02406	19.953	16.59	0.04	0.00	0	1,000.00			
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	28.86910	0.02887	34.79020	0.03479	28.869	15.69	0.06	0.00	0	20,141.00			
\$ / R	12.16	Put	On 18/12/2017	Foreign Exchange Future	39.27770	0.03928	46.88710	0.04689	39.278	15.37	0.08	0.00	0	550.00			
\$ / R	12.20	Put	On 18/12/2017	Foreign Exchange Future	43.51550	0.04352	51.67270	0.05167	43.516	15.40	0.09	0.00	0	4,000.00			
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	44.62860	0.04463	52.92490	0.05292	44.629	15.41	0.09	0.00	0	18,000.00			
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	70.26280	0.07026	81.41630	0.08142	70.263	15.55	0.13	0.00	0	114,600.00			
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	87.55570	0.08756	100.34190	0.10034	87.556	15.62	0.16	0.00	0	16,416.00			
\$ / R	12.56	Put	On 18/12/2017	Foreign Exchange Future	99.32970	0.09933	113.12520	0.11313	99.330	15.67	0.17	0.00	0	7,100.00			
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	119.08540	0.11909	134.42800	0.13443	119.085	15.73	0.20	0.00	0	1,819.00			
\$ / R	12.75	Put	On 18/12/2017	Foreign Exchange Future	144.15200	0.14415	161.22950	0.16123	144.152	15.81	0.23	0.00	0	10,000.00			
\$ / R	12.76	Put	On 18/12/2017	Foreign Exchange Future	146.84550	0.14685	164.09810	0.16410	146.845	15.82	0.23	0.00	0	550.00			
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	226.60500	0.22660	248.08750	0.24809	226.605	16.18	0.31	0.00	0	10,000.00			
\$ / R	13.10	Put	On 18/12/2017	Foreign Exchange Future	266.80610	0.26681	289.94560	0.28995	266.806	16.35	0.35	0.00	0	41,000.00			
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	275.31870	0.27532	298.77710	0.29878	275.319	16.38	0.36	0.00	0	40,000.00			
\$ / R	13.15	Put	On 18/12/2017	Foreign Exchange Future	288.38020	0.28838	312.31160	0.31231	288.380	16.43	0.37	0.00	0	2,600.00			
\$ / R	13.18	Put	On 18/12/2017	Foreign Exchange Future	301.79600	0.30180	326.18800	0.32619	301.796	16.48	0.38	0.00	0	16,000.00			
\$ / R	13.20	Call	On 18/12/2017	Foreign Exchange Future	577.53370	0.57753	573.82720	0.57383	577.534	16.51	0.61	0.00	0	7,000.00			
\$ / R	13.21	Put	On 18/12/2017	Foreign Exchange Future	315.55950	0.31556	340.40190	0.34040	315.560	16.53	0.39	0.00	0	5,000.00			
\$ / R	13.22	Put	On 18/12/2017	Foreign Exchange Future	320.22400	0.32022	345.21680	0.34522	320.224	16.55	0.39	0.00	0	7,100.00			
\$ / R	13.25	Call	On 18/12/2017	Foreign Exchange Future	551.05420	0.55105	548.08350	0.54808	551.054	16.60	0.59	0.00	0	16,141.00			
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	384.36430	0.38436	411.17100	0.41117	384.364	16.77	0.44	0.00	0	52,000.00			
\$ / R	13.40	Call	On 18/12/2017	Foreign Exchange Future	477.32920	0.47733	476.37790	0.47638	477.329	16.85	0.54	0.00	0	4,000.00			
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future	410.72920	0.41073	438.17790	0.43818	410.729	16.85	0.46	0.00	0	114,600.00			
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	433.76780	0.43377	433.85370	0.43385	433.768	17.05	0.50	0.00	0	11,016.00			
\$ / R	13.60	Call	On 18/12/2017	Foreign Exchange Future	394.69910	0.39470	395.54270	0.39554	394.699	17.29	0.47	0.00	0	4,000.00			

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	13.76	Call	339.03440	0.33903	340.82390	0.34082	339.034	17.68	0.42	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	326.34890	0.32635	328.32820	0.32833	326.349	17.78	0.41	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	288.26530	0.28827	290.74490	0.29074	288.265	18.09	0.37	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	803.02990	0.80303	834.11480	0.83411	803.030	18.26	0.65	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	184.23260	0.18423	187.44340	0.18744	184.233	19.21	0.25	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	167.66480	0.16766	170.88160	0.17088	167.665	19.45	0.23	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,201.06480	1.20106	1,232.68160	1.23268	1,201.065	19.45	0.77	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	148.47830	0.14848	151.64940	0.15165	148.478	19.75	0.21	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	104.52520	0.10453	107.38100	0.10738	104.525	20.55	0.15	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	94.02600	0.09403	96.75710	0.09676	94.026	20.76	0.14	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	93.12910	0.09313	95.84810	0.09585	93.129	20.78	0.14	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	65.02410	0.06502	67.26380	0.06726	65.024	21.52	0.10	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	41.28630	0.04129	42.92520	0.04293	41.286	22.50	0.07	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	9.52500	0.00953	10.57090	0.01057	9.525	22.78	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	8.12670	0.00813	9.10020	0.00910	8.127	22.78	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	2.36360	0.00236	2.79210	0.00279	2.364	22.78	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.47500	13.47500	13.44630	13.44630		17.16	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	479.07750	0.47908	505.57960	0.50558	479.078	17.27	0.49	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	3.52390	0.00352	3.31060	0.00331	3.524	23.08	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.48550	13.48550	13.45630	13.45630		17.15	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.49780	13.49780	13.46840	13.46840		17.07	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.51220	13.51220	13.48260	13.48260		17.04	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	343.44620	0.34345	365.79910	0.36580	343.446	16.54	0.38	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	180.35940	0.18036	181.35250	0.18135	180.359	19.80	0.22	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	163.69010	0.16369	164.73470	0.16473	163.690	20.05	0.21	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.55730	13.55730	13.52690	13.52690		17.04	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	392.51710	0.39252	414.83460	0.41483	392.517	16.55	0.39	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	402.15840	0.40216	424.72220	0.42472	402.158	16.59	0.40	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	416.85680	0.41686	439.78710	0.43979	416.857	16.64	0.40	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	467.89270	0.46789	492.00230	0.49200	467.893	16.80	0.43	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.55930	13.55930	13.52890	13.52890		17.04	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	148.63050	0.14863	161.50870	0.16151	148.630	15.69	0.20	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	347.49010	0.34749	368.48510	0.36849	347.490	16.40	0.36	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	163.80940	0.16381	163.90730	0.16391	163.809	20.33	0.19	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	131.46790	0.13147	131.72960	0.13173	131.468	20.83	0.16	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.58390	13.58390	13.55310	13.55310		17.07	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.58800	13.58800	13.55710	13.55710		17.07	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.65360	13.65360	13.62170	13.62170		17.01	0.00	20,958,276.00	1,535	117,021.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	80.50450	0.08050	85.86620	0.08587	80.504	15.55	0.11	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	144.68790	0.14469	155.46800	0.15547	144.688	15.48	0.17	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	168.03670	0.16804	180.04740	0.18005	168.037	15.56	0.19	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	324.57140	0.32457	344.21980	0.34422	324.571	16.00	0.31	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	434.59360	0.43459	456.90800	0.45691	434.594	16.39	0.37	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	498.79260	0.49879	522.36580	0.52237	498.793	16.59	0.41	0.00	0	2,500.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	509.08450	0.50908	532.83940	0.53284	509.084	16.62	0.41	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	808.23050	0.80823	835.74570	0.83575	808.231	17.47	0.54	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	521.35930	0.52136	517.35370	0.51735	521.359	17.63	0.44	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	991.90140	0.99190	1,020.43610	1.02044	991.901	17.95	0.59	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	298.79410	0.29879	297.30230	0.29730	298.794	19.31	0.28	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	283.47940	0.28348	281.43890	0.28144	283.479	19.48	0.27	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	264.46550	0.26447	262.66130	0.26266	264.465	19.63	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	240.71500	0.24072	239.19250	0.23919	240.715	19.85	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	212.57750	0.21258	211.37020	0.21137	212.578	20.13	0.21	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	207.39450	0.20739	206.24460	0.20624	207.395	20.19	0.20	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	178.01100	0.17801	177.15320	0.17715	178.011	20.55	0.18	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	153.21700	0.15322	152.58330	0.15258	153.217	20.91	0.16	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	139.41890	0.13942	138.89510	0.13890	139.419	21.14	0.14	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.72780	13.72780	13.69490	13.69490		17.05	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,630.47810	1.63048	1,662.38450	1.66238	1,630.478	19.24	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	230.64380	0.23064	230.28910	0.23029	230.644	20.36	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.75970	13.75970	13.72650	13.72650		17.10	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.76760	13.76760	13.73440	13.73440		17.08	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.83540	13.83540	13.80150	13.80150		17.19	0.00	622,593.00	45	104,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	16.58800	0.01659	17.40680	0.01741	16.588	14.06	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	44.64150	0.04464	49.79510	0.04980	44.641	14.27	0.06	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	111.87430	0.11187	121.13500	0.12114	111.874	14.94	0.12	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	303.33800	0.30334	319.74700	0.31975	303.338	15.80	0.25	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	377.13190	0.37713	396.22150	0.39622	377.132	15.97	0.29	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	392.32390	0.39232	411.92270	0.41192	392.324	16.00	0.30	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	411.81880	0.41182	432.06430	0.43206	411.819	16.04	0.31	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	522.52070	0.52252	546.92760	0.54693	522.521	16.35	0.36	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	700.47140	0.70047	727.91000	0.72791	700.471	16.87	0.43	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	734.51130	0.73451	762.43310	0.76243	734.511	16.96	0.44	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	533.14440	0.53314	531.20400	0.53120	533.144	18.48	0.38	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	508.84170	0.50884	507.09190	0.50709	508.842	18.64	0.37	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	443.39510	0.44340	442.07590	0.44208	443.395	19.11	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	437.41970	0.43742	436.13360	0.43613	437.420	19.16	0.32	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	247.23070	0.24723	246.85510	0.24686	247.231	20.75	0.20	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	232.52190	0.23252	232.23000	0.23223	232.522	20.93	0.19	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry			13.86320	13.86320	13.82890	13.82890		17.17	0.00	0.00	0	605.00
\$ / R	On 20/07/2018	Any day expiry			13.89860	13.89860	13.86390	13.86390		17.24	0.00	0.00	0	2,800.00
\$ / R	On 13/08/2018	Any day expiry			13.94590	13.94590	13.91070	13.91070		17.26	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.01480	14.01480	13.97880	13.97880		17.29	0.00	0.00	0	1,530.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	21.68910	0.02169	22.31540	0.02232	21.689	13.31	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	310.85190	0.31085	327.00850	0.32701	310.852	15.77	0.23	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	323.32420	0.32332	339.97240	0.33997	323.324	15.80	0.23	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	390.38300	0.39038	409.53740	0.40954	390.383	15.95	0.27	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	447.05900	0.44706	446.73260	0.44673	447.059	19.81	0.29	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	435.50240		0.43550		435.24710	0.43525	435.502	19.89	0.28	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	419.61870		0.41962		419.45660	0.41946	419.619	20.01	0.27	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.13200		14.13200		14.09390	14.09390		17.64	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.19630		14.19630		14.15680	14.15680		17.78	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.32270		14.32270		14.28070	14.28070		18.00	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.39110		14.39110		14.34770	14.34770		18.14	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.57350		14.57350		14.52640	14.52640		18.35	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.41730		15.41730		15.36970	15.36970		19.34	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.52840		15.52840		15.48140	15.48140		19.43	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.64440		15.64440		15.59780	15.59780		19.54	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.46660		13.46660		13.43820	13.43820		16.93	0.00	228,932.20	17	549.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.65360		13.65360		13.62170	13.62170		17.01	0.00	0.00	0	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.83540		13.83540		13.80150	13.80150		17.19	0.00	0.00	0	172.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.01480		14.01480		13.97880	13.97880		17.29	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.57350		14.57350		14.52640	14.52640		18.35	0.00	0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry			18.00670		18.00670		18.02800	18.02800		14.68	0.00	0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry	17.75	Put	96.67920		0.09668		109.88540	0.10989	96.679	15.41	0.30	0.00	0	1,000.00
£ / R	On 31/10/2017	Any day expiry			18.10260		18.10260		18.13040	18.13040		16.03	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.26430		18.26430		18.28680	18.28680		17.92	0.00	365,286.00	20	200,114.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	669.69680		0.66970		700.37780	0.70038	669.697	17.84	0.53	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	214.93800		0.21494		233.31820	0.23332	214.938	19.97	0.22	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.56900		18.56900		18.58610	18.58610		17.82	0.00	0.00	0	1,420.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	284.82210		0.28482		289.46830	0.28947	284.822	17.10	0.21	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	441.22240		0.44122		458.71600	0.45872	441.222	19.33	0.30	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.86500		18.86500		18.87920	18.87920		17.59	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.15830		19.15830		19.16890	19.16890		17.55	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.82340		19.82340		19.81950	19.81950		17.57	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12026		0.12026		0.12106	0.12106		19.56	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12255		0.12255		0.12334	0.12334		16.88	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12481		0.12481		0.12560	0.12560		15.49	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13459		0.13459		0.13459	0.13459		22.13	0.00	0.00	0	0.00
€ / R	On 27/09/2017	Any day expiry			15.83990		15.83990		15.92350	15.92350		11.52	0.00	0.00	0	800.00
€ / R	On 03/10/2017	Any day expiry			15.86070		15.86070		15.93820	15.93820		12.02	0.00	158,665,000.00	10,000	10,000.00
€ / R	On 03/10/2017	Any day expiry	15.94	Put	185.73700		0.18574		156.60860	0.15661	185.737	12.40	0.58	0.00	0	10,000.00
€ / R	On 27/10/2017	Any day expiry			15.94120		15.94120		16.02530	16.02530		13.20	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			16.04920		16.04920		16.13070	16.13070		14.63	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.11690		16.11690		16.19650	16.19650		16.13	0.00	161,169.00	10	93,566.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	18.82940		0.01883		18.56680	0.01857	18.829	16.27	0.04	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	405.13400		0.40513		438.84670	0.43885	405.134	16.67	0.43	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.14730		16.14730		16.22710	16.22710		16.30	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			16.27010		16.27010		16.34790	16.34790		16.12	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	393.36690		0.39337		369.49790	0.36950	393.367	15.59	0.36	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.43000		16.43000		16.50570	16.50570		16.08	0.00	0.00	0	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	182.35260		0.18235		176.73990	0.17674	182.353	14.87	0.19	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	194.07210		0.19407		188.10050	0.18810	194.072	14.89	0.19	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	707.73980		0.70774		756.81580	0.75682	707.740	16.14	0.51	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.74070		16.74070		16.81420	16.81420		16.19	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	47.20670		0.04721		43.86960	0.04387	47.207	14.56	0.05	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	282.86810		0.28287		274.78650	0.27479	282.868	15.00	0.22	1,180,363.00	325	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	212.97800		0.21298		221.49620	0.22150	212.978	20.98	0.15	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.05440		17.05440		17.12510	17.12510		16.30	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.09560		18.09560		18.15020	18.15020		17.15	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.88307		93.88307		93.60273	93.60273			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.88046		90.88046		90.58737	90.58737			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.62720		89.62720		89.32180	89.32180			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.79600		91.79600		91.49876	91.49876			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.59307		95.59307		95.31059	95.31059			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.14967		94.14967		93.86653	93.86653			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.21760		96.21760		95.95357	95.95357			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			99.95981		99.95981		99.70972	99.70972			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61248		99.61248		99.61248	99.61248			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75958		99.75958		99.75936	99.75936			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.66461		99.66461		99.61847	99.61847			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.74231		99.74231		99.65782	99.65782			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.82301		99.82301		99.69864	99.69864			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			98.94596		98.94596		98.90220	98.90220			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.43978		98.43978		98.35353	98.35353			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.28942		98.28942		98.16472	98.16472			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.60000		98.60000		98.43000	98.43000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			98.92807		98.92807		98.72273	98.72273			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.24362		99.24362		99.00330	99.00330			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.58824		99.58824		99.31309	99.31309			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.48527		95.48527		95.13370	95.13370			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.64702		94.64702		94.29956	94.29956			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			93.77992		93.77992		93.43457	93.43457			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			93.88942		93.88942		93.55264	93.55264			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.03629		96.03629		95.70155	95.70155			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.13181		96.13181		95.78791	95.78791			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			97.27999		97.27999		96.93881	96.93881			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		99.45580	99.45580		99.11976	99.11976			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		561.59100	561.59100		563.22700	563.22700			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		571.91700	571.91700		573.58200	573.58200			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		582.56400	582.56400		584.26100	584.26100			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		647.82100	647.82100		649.53300	649.53300			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		659.73200	659.73200		661.47600	661.47600			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		672.01400	672.01400		673.79000	673.79000			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		582.20100	582.20100		582.78200	582.78200			0.00	832,547,430.00	143	929.00
ALBI	On 01/02/2018	Index Future		592.90500	592.90500		593.49700	593.49700			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		603.94300	603.94300		604.54600	604.54600			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.65830	10.65830		10.83380	10.83380		16.30	0.00	0.00	0	15,898.00
AU\$ / R	On 27/12/2017	Any day expiry		10.67200	10.67200		10.84730	10.84730		16.31	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.79580	10.79580		10.96990	10.96990		16.30	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.92820	10.92820		11.10170	11.10170		15.30	0.00	0.00	0	1,500.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		11.05820	11.05820		11.22870	11.22870		14.84	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.45380	11.45380		11.61670	11.61670		14.82	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.91500	10.91500		10.97590	10.97590		15.37	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		11.06830	11.06830		11.12690	11.12690		15.31	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		11.21370	11.21370		11.27140	11.27140		15.98	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.91040	13.91040		14.04930	14.04930		17.81	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.19660	14.19660		14.33440	14.33440		17.21	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.47890	14.47890		14.61690	14.61690		16.85	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.69340	15.69340		15.69340	15.69340		16.69	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.03330	2.03330		2.03360	2.03360		17.10	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.04970	2.04970		2.04890	2.04890		16.86	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.06510	2.06510		2.06510	2.06510		16.58	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.05560	2.05560		2.05560	2.05560		17.05	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.17600	2.17600		2.18470	2.18470		17.20	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.21820	2.21820		2.22650	2.22650		17.24	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.26150	2.26150		2.26940	2.26940		16.92	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.45170	2.45170		2.45170	2.45170		17.81	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	10.64420	77.24538		10.65032	77.20744				0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.74519	78.66565		10.75152	78.62704				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.84378	76.33858		10.85033	76.29925				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	10.93443	79.67848		10.94057	79.63573				0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.03346	81.14343		11.03981	81.09991				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.13512	78.39268		11.14170	78.34832				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	580.82500	580.82500		581.55200	581.55200				0.00	5,808,250.00	1	671.00
GOVI	On 01/02/2018	GOVI	591.50400	591.50400		592.24400	592.24400				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	602.51600	602.51600		603.27000	603.27000				0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.72840	1.72840		1.72620	1.72620			16.56	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.75570	1.75570		1.75300	1.75300			16.88	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.78150	1.78150		1.77840	1.77840			16.68	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.88140	1.88140		1.88140	1.88140			18.13	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	130.19168	130.19168		130.11367	130.11367				0.00	0.00	0	914.00
I2025	On 01/02/2018	Bond Future	131.29352	131.29352		131.21444	131.21444				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.78996	133.78996		133.70808	133.70808				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	100.04642	100.04642		100.05381	100.05381				0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.92123	101.92123		101.92889	101.92889				0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.84206	102.84206		102.84900	102.84900				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	104.44682	104.44682		104.72991	104.72991				0.00	6,266,809.20	60	5,234.00
I2033	On 01/02/2018	Bond Future	106.40404	106.40404		106.69267	106.69267				0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.34043	107.34043		107.63359	107.63359				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	128.78531		128.78531		128.79498	128.79498			0.00	0.00	0	19,634.00
I2038	On 01/02/2018	Bond Future	129.69354		129.69354		129.70367	129.70367			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	132.15964		132.15964		132.16868	132.16868			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	124.13402		124.13402		124.14302	124.14302			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	126.46019		126.46019		126.46951	126.46951			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	127.26654		127.26654		127.27497	127.27497			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	132.21527		132.21527		132.22494	132.22494			0.00	0.00	0	22,507.00
I2050	On 01/02/2018	Bond Future	133.01959		133.01959		133.02965	133.02965			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	135.54880		135.54880		135.55783	135.55783			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	250.65100		250.65100		250.68200	250.68200			0.00	0.00	0	1,166.00
IGOV	On 01/02/2018	Index Future	255.34800		255.34800		255.38000	255.38000			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.20400		260.20400		260.23300	260.23300			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	6.90000		93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	6.88000		93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	6.76000		93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	6.75000		93.25000		6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.66000		93.34000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.55000		93.45000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.58000		93.42000		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.64000		93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.71000		93.29000		6.71000	93.29000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12940		0.12940		0.12800	0.12800			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12830		0.12830		0.12730	0.12730			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12800		0.12800		0.12690	0.12690			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	1.72890		1.72890		1.72850	1.72850		15.30	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.75680		1.75680		1.75590	1.75590		15.59	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.78460		1.78460		1.78320	1.78320		15.66	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.89580		1.89580		1.89580	1.89580		15.83	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			9.83360		9.83360		9.91230	9.91230		17.17	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.95570		9.95570		10.03230	10.03230		17.08	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.07390		10.07390		10.14910	10.14910		15.88	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.46160		10.46160		10.46160	10.46160		15.60	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31110		1.31110		1.31750	1.31750			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32040		1.32040		1.33060	1.33060			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.34080		1.34080		1.34530	1.34530			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			1.35630		1.35630		1.36080	1.36080			0.00	0.00	0	5,270.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.36000		1.36000		1.36440	1.36440			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.36350		1.36350		1.36790	1.36790			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.19680		1.19680		1.20530	1.20530			0.00	0.00	0	5,150.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20330		1.20330		1.21170	1.21170			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21000		1.21000		1.21830	1.21830			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.45916		116.76127		8.41370	117.07059		7.41	0.00	1,101,525,821.18	9,434	135,556.00
R186	On 02/11/2017	Bond Future	8.60	Put	760.02000		0.76002		664.75000	0.66475	760.020	7.47	0.37	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	168.57000		0.16857		142.72000	0.14272	168.570	7.69	0.11	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.50187		113.60820		8.45446	113.92324		7.10	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	345.18000		0.34518		398.00000	0.39800	345.180	6.82	0.15	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,936.26000		1.93626		2,107.48000	2.10748	1,936.260	7.10	0.51	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,260.51000		1.26051		1,156.90000	1.15690	1,260.510	7.25	0.36	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	777.60000		0.77760		707.39000	0.70739	777.600	7.39	0.25	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	460.93000		0.46093		415.92000	0.41592	460.930	7.54	0.16	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.54425		115.72299		8.49477	116.04389		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			301.64698		301.64698		301.67069	301.67069			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.32567		300.32567		300.35038	300.35038			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			306.03603		306.03603		306.05836	306.05836			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			241.35634		241.35634		241.37399	241.37399		4.14	0.00	0.00	0	28,647.00
R202	On 01/02/2018	Bond Future			242.17484		242.17484		242.19339	242.19339		4.29	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			246.77965		246.77965		246.79626	246.79626		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			7.76615		101.36930		7.68935	101.69915		4.15	0.00	55,753,115.00	550	57,357.00
R2023	On 01/02/2018	Bond Future			7.78956		103.23318		7.70808	103.56910		4.28	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.80334		101.22513		7.71680	101.56734		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			9.03281		94.57690		9.01301	94.71432			0.00	0.00	0	58,574.00
R2030	On 01/02/2018	Bond Future			9.08416		92.31101		9.06366	92.45103			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.13859		94.02931		9.11738	94.17186			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			9.25014		92.97530		9.24055	93.04655		11.00	0.00	161,498,096.10	1,737	33,466.00
R2032	On 01/02/2018	Bond Future			9.30682		94.68484		9.29691	94.75742		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,995.43000		1.99543		2,037.79000	2.03779	1,995.430	10.34	0.46	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,348.57000		2.34857		2,394.61000	2.39461	2,348.570	10.41	0.51	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,736.19000		2.73619		2,785.72000	2.78572	2,736.190	10.48	0.56	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,941.41000		2.94141		2,992.58000	2.99258	2,941.410	10.52	0.58	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.36252		92.29044		9.35228	92.36438		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			9.46738		96.64755		9.47309	96.60123			0.00	406,886,185.50	4,210	37,174.00
R2035	On 01/02/2018	Bond Future			9.52917		98.42457		9.53505	98.37751			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.58635		95.75653		9.59242	95.70856			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			9.58089		92.84559		9.58656	92.79983		13.20	0.00	0.00	0	53,958.00
R2037	On 01/02/2018	Bond Future			9.63928		90.29755		9.64511	90.25107		12.44	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.70016		91.97831		9.70618	91.93090		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			6.79710		104.30274		6.75662	104.34619		14.51	0.00	0.00	0	45,060.00
R204	On 01/02/2018	Bond Future			6.60516		102.18248		6.55259	102.22678		13.65	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.22821		104.08462		6.15397	104.12973		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			9.71681		95.91264		9.72249	95.86399		13.92	0.00	0.00	0	16,396.00
R2040	On 01/02/2018	Bond Future			9.77730		93.17071		9.78315	93.12121		13.10	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.84020		94.90497		9.84624	94.85447		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			9.74096		92.99430		9.73649	93.03308		14.62	0.00	0.00	0	26,425.00
R2044	On 01/02/2018	Bond Future			9.79947		90.32388		9.79486	90.36343		13.75	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		9.86019	92.00514		9.85545	92.04534		14.02	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		9.70646	92.32252		9.70707	92.31708		14.49	0.00	0.00	0	85,474.00
R2048	On 01/02/2018	Bond Future		9.76607	94.02001		9.76669	94.01454		13.62	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future		9.82135	91.33345		9.82200	91.32777		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		7.07561	102.59860		7.00102	102.74798		1.19	0.00	0.00	0	41,067.00
R207	On 01/02/2018	Bond Future		7.02019	100.84394		6.93525	100.99610		1.42	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		6.94847	102.72111		6.85011	102.87610		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		7.32345	98.99790		7.24026	99.24197		2.19	0.00	0.00	0	32,186.00
R208	On 01/02/2018	Bond Future		7.31467	100.81818		7.22409	101.06679		2.46	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future		7.29386	99.29379		7.19464	99.54700		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		9.41844	73.18849		9.42403	73.15028		13.23	0.00	143,742,194.36	1,964	125,454.00
R209	On 02/11/2017	Bond Future	8.30	Call	6.64000	0.00664	7.08000	0.00708	6.640	12.65	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	329.35000	0.32935	332.40000	0.33240	329.350	12.94	0.19	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	1,024.47000	1.02447	1,023.09000	1.02309	1,024.470	13.14	0.44	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	833.51000	0.83351	862.09000	0.86209	833.510	13.30	0.36	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	491.85000	0.49185	513.72000	0.51372	491.850	13.46	0.24	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	315.61000	0.31561	332.50000	0.33250	315.610	13.58	0.17	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	203.30000	0.20330	216.08000	0.21608	203.300	13.68	0.12	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	14.51000	0.01451	16.31000	0.01631	14.510	14.13	0.01	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future		9.47110	74.53423		9.47685	74.49533		12.36	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,205.05000	1.20505	1,224.93000	1.22493	1,205.050	12.67	0.31	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.00	Put	928.76000	0.92876	945.82000	0.94582	928.760	12.81	0.26	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	775.65000	0.77565	790.91000	0.79091	775.650	12.90	0.22	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future		9.52271	72.77240		9.52862	72.73282		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

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	185.38121		185.38121		185.22526	185.22526			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future	188.85503		188.85503		188.69653	188.69653			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future	190.02321		190.02321		189.86000	189.86000			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	151.25630		151.25630		151.45284	151.45284			0.00	0.00	0	4,064.00
R212	On 01/02/2018	Bond Future	152.05238		152.05238		152.25288	152.25288			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future	154.94348		154.94348		155.14639	155.14639			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	9.11929		85.14746		9.10462	85.24662		10.73	0.00	0.00	0	62,290.00
R213	On 01/02/2018	Bond Future	9.17391		86.71302		9.15875	86.81404		10.10	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.22381		84.77773		9.20815	84.88068		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	9.61528		72.43238		9.62093	72.39255		14.12	0.00	0.00	0	43,682.00
R214	On 01/02/2018	Bond Future	9.67212		73.76421		9.67793	73.72368		13.14	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.72469		71.84142		9.73067	71.80009		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	24,061.59000	24,061.59000			24,132.80000	24,132.80000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,441.86000	24,441.86000			24,504.06000	24,504.06000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	9.97300	9.97300			10.01120	10.01120		15.75	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.12290	10.12290			10.16030	10.16030		15.68	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.27040	10.27040			10.30600	10.30600		15.31	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.88910	10.88910			10.88910	10.88910		15.82	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.74840	3.74840			3.77900	3.77900		14.16	0.00	0.00	0	18,650.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.70770	3.70770			3.73820	3.73820		14.21	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.66830	3.66830			3.69970	3.69970		15.02	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.57250	3.57250			3.57250	3.57250		15.64	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.38250	1.38250			1.37410	1.37410			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.36450	1.36450			1.35550	1.35550			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.34630	1.34630			1.33860	1.33860			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 :											4,709,113,755.66	241,388	6,226,300.00
Grand Total:											4,709,113,755.66	241,388	6,226,300.00