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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/09/2017

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 26/09/2017	Any day expiry		13.35850	13.35850		13.19460	13.19460		14.27	0.00	1,598,437.50	120	0.00
\$ / R	On 27/09/2017	Any day expiry		13.39290	13.39290		13.19460	13.19460		14.27	0.00	2,941,996.20	221	1,018.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	118.23450	0.11823	317.21310	0.31721	118.235	16.47	0.82	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	0.00000	0.00000	0.56200	0.00056	0.000	59.87	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry		13.39290	13.39290		13.19460	13.19460		14.07	0.00	0.00	0	0.00
\$ / R	On 28/09/2017	Any day expiry	13.48	Call	28.81110	0.02881	17.06030	0.01706	28.811	15.88	0.29	0.00	0	30,000.00
\$ / R	On 29/09/2017	Any day expiry		13.39290	13.39290		13.19670	13.19670		14.03	0.00	0.00	0	1,701.00
\$ / R	On 06/10/2017	Any day expiry		13.40800	13.40800		13.21160	13.21160		13.40	0.00	0.00	0	0.00
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	2.89480	0.00289	12.04740	0.01205	2.895	16.69	0.02	0.00	0	15,000.00
\$ / R	On 06/10/2017	Any day expiry	13.20	Put	48.10630	0.04811	123.46550	0.12347	48.106	14.30	0.25	0.00	0	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	122.65470	0.12265	64.58720	0.06459	122.655	13.40	0.52	0.00	0	15,000.00
\$ / R	On 13/10/2017	Any day expiry		13.42320	13.42320		13.22650	13.22650		13.40	0.00	0.00	0	90.00
\$ / R	On 16/10/2017	Any day expiry		13.42970	13.42970		13.23290	13.23290		13.46	0.00	0.00	0	662.00
\$ / R	On 23/10/2017	Any day expiry		13.44490	13.44490		13.24770	13.24770		13.59	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	56.08860	0.05609	38.15000	0.03815	56.089	15.93	0.18	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry		13.45360	13.45360		13.25620	13.25620		13.84	0.00	0.00	0	913.00

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	12.92	Put	35.22010	0.03522	82.32510	0.08233	35.220	12.85	0.14	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	243.99250	0.24399	381.42090	0.38142	243.993	14.04	0.53	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	57.67260	0.05767	40.40740	0.04041	57.673	16.49	0.17	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	1.11300	0.00111	0.75860	0.00076	1.113	31.96	0.00	0.00	0	60.00
\$ / R	On 06/11/2017	Any day expiry			13.47500	13.47500	13.27720	13.27720		14.24	0.00	0.00	0	200.00
\$ / R	On 09/11/2017	Any day expiry			13.48140	13.48140	13.28360	13.28360		14.40	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.48990	13.48990	13.29200	13.29200		14.40	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry			13.49630	13.49630	13.40600	13.40600		14.53	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry			13.49840	13.49840	13.30040	13.30040		14.57	0.00	671,775.00	50	1,443.00
\$ / R	On 28/11/2017	Any day expiry			13.52180	13.52180	13.32350	13.32350		15.03	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	325.67420	0.32567	450.23530	0.45024	325.674	15.03	0.48	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	2.23430	0.00223	1.23410	0.00123	2.234	24.98	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.52590	13.52590	13.32760	13.32760		15.47	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	66.58520	0.06659	112.57310	0.11257	66.585	14.15	0.15	0.00	0	238,000.00
\$ / R	On 15/12/2017	Any day expiry			13.55700	13.55700	13.35890	13.35890		16.80	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.56320	13.56320	13.36510	13.36510		16.89	0.00	382,075,344.00	28,170	845,643.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	15.67080	0.01567	21.30120	0.02130	15.671	16.99	0.04	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	22.31270	0.02231	30.50140	0.03050	22.313	15.99	0.05	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	28.11560	0.02812	46.73760	0.04674	28.116	15.36	0.06	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	29.80810	0.02981	51.69050	0.05169	29.808	15.20	0.07	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	30.64420	0.03064	52.98910	0.05299	30.644	15.21	0.07	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	50.82450	0.05082	82.68260	0.08268	50.824	15.37	0.10	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	64.89160	0.06489	102.52350	0.10252	64.892	15.46	0.13	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	74.62810	0.07463	115.95660	0.11596	74.628	15.51	0.14	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	91.20920	0.09121	138.38360	0.13838	91.209	15.59	0.16	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	112.60550	0.11261	167.45960	0.16746	112.605	15.68	0.19	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	114.92550	0.11493	170.65460	0.17065	114.925	15.69	0.20	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	183.53970	0.18354	259.18300	0.25918	183.540	16.01	0.28	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	219.23150	0.21923	302.83610	0.30284	219.232	16.17	0.31	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	226.84810	0.22685	312.04180	0.31204	226.848	16.20	0.32	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	238.57160	0.23857	326.14250	0.32614	238.572	16.25	0.33	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	250.65720	0.25066	340.59780	0.34060	250.657	16.29	0.34	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	622.11090	0.62211	515.52910	0.51553	622.111	16.33	0.65	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	263.10010	0.26310	355.40280	0.35540	263.100	16.34	0.35	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	267.32680	0.26733	360.41510	0.36042	267.327	16.36	0.36	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	593.44850	0.59345	490.78240	0.49078	593.448	16.41	0.63	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	325.90100	0.32590	429.03310	0.42903	325.901	16.57	0.41	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Call	513.40100	0.51340	423.26110	0.42326	513.401	16.65	0.58	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	350.20100	0.35020	458.16110	0.45816	350.201	16.65	0.42	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	464.89420	0.46489	384.19870	0.38420	464.894	16.81	0.54	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	421.25570	0.42126	348.53430	0.34853	421.256	17.01	0.50	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	360.62650	0.36063	297.99840	0.29800	360.627	17.41	0.45	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	346.81090	0.34681	286.52820	0.28653	346.811	17.50	0.43	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	305.35830	0.30536	252.20830	0.25221	305.358	17.82	0.39	0.00	0	7,100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	721.89090	0.72189	870.37860	0.87038	721.891	18.00	0.63	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	192.58970	0.19259	159.70800	0.15971	192.590	18.97	0.27	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	174.68600	0.17469	145.14940	0.14515	174.686	19.22	0.25	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,111.48600	1.11149	1,280.04940	1.28005	1,111.486	19.22	0.75	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	154.00210	0.15400	128.34060	0.12834	154.002	19.53	0.22	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	107.58720	0.10759	89.28360	0.08928	107.587	20.37	0.16	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	96.34000	0.09634	80.17320	0.08017	96.340	20.59	0.15	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	95.38080	0.09538	79.39570	0.07940	95.381	20.61	0.15	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	65.49360	0.06549	55.14810	0.05515	65.494	21.34	0.10	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	40.62190	0.04062	34.84540	0.03485	40.622	22.31	0.07	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	10.65170	0.01065	7.75320	0.00775	10.652	23.22	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	9.24040	0.00924	6.65150	0.00665	9.240	23.27	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	2.89470	0.00289	1.91060	0.00191	2.895	23.45	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.57140	13.57140	13.37340	13.37340		17.22	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	416.99690	0.41700	531.20890	0.53121	416.997	17.14	0.46	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	3.59770	0.00360	2.34130	0.00234	3.598	23.27	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.58180	13.58180	13.38390	13.38390		17.37	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.59430	13.59430	13.39610	13.39610		17.23	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.60880	13.60880	13.41040	13.41040		17.14	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	296.56540	0.29657	382.63060	0.38263	296.565	16.50	0.35	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	190.09530	0.19010	158.56610	0.15857	190.095	19.70	0.24	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	172.39100	0.17239	142.99970	0.14300	172.391	19.97	0.22	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.65450	13.65450	13.45540	13.45540		16.99	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	340.06930	0.34007	431.11700	0.43112	340.069	16.35	0.36	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	349.02270	0.34902	441.35540	0.44136	349.023	16.38	0.37	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	362.69740	0.36270	456.94880	0.45695	362.697	16.43	0.37	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	410.40070	0.41040	510.94980	0.51095	410.401	16.59	0.40	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.65660	13.65660	13.45750	13.45750		16.99	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	121.32420	0.12132	167.07240	0.16707	121.324	15.57	0.17	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	298.37910	0.29838	382.98120	0.38298	298.379	16.19	0.33	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	169.99680	0.17000	143.85510	0.14386	169.997	20.15	0.20	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	135.70370	0.13570	115.05810	0.11506	135.704	20.65	0.16	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.68150	13.68150	13.48200	13.48200		16.96	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.68570	13.68570	13.48610	13.48610		16.95	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.75220	13.75220	13.55150	13.55150		16.78	0.00	28,081,992.40	2,042	114,741.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	65.86960	0.06587	87.84390	0.08784	65.870	15.48	0.09	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	116.34090	0.11634	159.51590	0.15952	116.341	15.17	0.15	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	136.71920	0.13672	184.75370	0.18475	136.719	15.25	0.17	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	276.33660	0.27634	354.72170	0.35472	276.337	15.64	0.28	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	376.87710	0.37688	470.68460	0.47068	376.877	16.00	0.35	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	437.04000	0.43704	537.96240	0.53796	437.040	16.20	0.38	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	446.72780	0.44673	548.72150	0.54872	446.728	16.23	0.39	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	731.75590	0.73176	860.72840	0.86073	731.756	17.07	0.52	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	541.60800	0.54161	473.78000	0.47378	541.608	17.23	0.46	0.00	0	767.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	910.14480	0.91014	1,050.27790	1.05028	910.145	17.55	0.58	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	305.39160	0.30539	268.79790	0.26880	305.392	18.91	0.29	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	289.23850	0.28924	253.59680	0.25360	289.238	19.08	0.28	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	270.82780	0.27083	236.26370	0.23626	270.828	19.29	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	246.44310	0.24644	214.66010	0.21466	246.443	19.53	0.24	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	216.96840	0.21697	189.14890	0.18915	216.968	19.82	0.22	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	211.54740	0.21155	184.46020	0.18446	211.547	19.88	0.21	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	180.87150	0.18087	157.94020	0.15794	180.872	20.24	0.18	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	155.07760	0.15508	135.65000	0.13565	155.078	20.60	0.16	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	140.76390	0.14076	123.28170	0.12328	140.764	20.84	0.15	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.82790	13.82790	13.62560	13.62560		16.88	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,538.23000	1.53823	1,700.62840	1.70063	1,538.230	18.85	0.69	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	234.70100	0.23470	207.73630	0.20774	234.701	20.04	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.86050	13.86050	13.65750	13.65750		16.87	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.86860	13.86860	13.66540	13.66540		16.85	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.93790	13.93790	13.73310	13.73310		16.97	0.00	69,689.50	5	104,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	17.53800	0.01754	18.51960	0.01852	17.538	14.69	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Call	2,478.20440	2.47820	2,287.18130	2.28718	2,478.204	14.51	0.95	26,849.72	3	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	40.30440	0.04030	54.08130	0.05408	40.304	14.51	0.05	2,247.56	3	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	96.05590	0.09606	126.05210	0.12605	96.056	14.90	0.11	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	1,450.24420	1.45024	1,308.78840	1.30879	1,450.244	15.50	0.77	27,194.57	3	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	262.34420	0.26234	325.68840	0.32569	262.344	15.50	0.23	9,582.89	3	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	330.45750	0.33046	403.23320	0.40323	330.458	15.67	0.27	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	344.56720	0.34457	419.15390	0.41915	344.567	15.70	0.28	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	362.71990	0.36272	439.57400	0.43957	362.720	15.74	0.29	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	463.65160	0.46365	558.34650	0.55835	463.652	15.98	0.34	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	632.83410	0.63283	743.07650	0.74308	632.834	16.50	0.41	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	665.44100	0.66544	778.27960	0.77828	665.441	16.59	0.42	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	548.19070	0.54819	493.05020	0.49305	548.191	18.11	0.39	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	522.67410	0.52267	470.31190	0.47031	522.674	18.27	0.38	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	454.05570	0.45406	409.21350	0.40921	454.056	18.75	0.34	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	447.80090	0.44780	403.64860	0.40365	447.801	18.80	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	250.68640	0.25069	226.00380	0.22600	250.686	20.43	0.20	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	235.42450	0.23542	212.81000	0.21281	235.425	20.61	0.19	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry	13.96620		13.96620	13.76090	13.76090			16.96	0.00	696,150.00	50	555.00
\$ / R	On 20/07/2018	Any day expiry	14.00220		14.00220	13.79630	13.79630			17.03	0.00	0.00	0	2,800.00
\$ / R	On 13/08/2018	Any day expiry	14.05000		14.05000	13.84360	13.84360			17.06	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.11990		14.11990	13.91250	13.91250			17.10	0.00	0.00	0	1,530.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	24.49030	0.02449	22.66190	0.02266	24.490	14.03	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	269.08320	0.26908	330.86700	0.33087	269.083	15.41	0.21	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	282.32890	0.28233	343.92040	0.34392	282.329	15.48	0.21	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	346.82530	0.34683	413.96690	0.41397	346.825	15.69	0.25	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	456.77540	0.45678	416.68320	0.41668	456.775	19.51	0.29	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	444.75070	0.44475	405.84280	0.40584	444.751	19.60	0.29	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	428.23460		0.42823	390.94790	0.39095	428.235		19.71	0.28	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.23830		14.23830	14.02870	14.02870			17.45	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.30340		14.30340	14.09230	14.09230			17.60	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.43130		14.43130	14.21750	14.21750			17.89	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.50060		14.50060	14.28530	14.28530			17.98	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.68520		14.68520	14.46590	14.46590			18.24	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.54930		15.54930	15.31270	15.31270			19.24	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.66390		15.66390	15.42480	15.42480			19.33	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.78340		15.78340	15.54180	15.54180			19.44	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.56320		13.56320	13.36510	13.36510			16.89	0.00	203,448.00	15	551.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.75220		13.75220	13.55150	13.55150			16.78	0.00	0.00	0	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.93790		13.93790	13.73310	13.73310			16.97	0.00	0.00	0	172.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.11990		14.11990	13.91250	13.91250			17.10	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.68520		14.68520	14.46590	14.46590			18.24	0.00	0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry			17.98690		17.98690	17.88700	17.88700			14.17	0.00	0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry	17.75	Put	63.64860		0.06365	119.37360	0.11937	63.649		15.60	0.27	0.00	0	1,000.00
£ / R	On 31/10/2017	Any day expiry			18.08530		18.08530	17.98300	17.98300			15.53	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.24530		18.24530	18.14290	18.14290			17.91	0.00	9,086,159.40	498	198,626.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	642.08220		0.64208	597.61110	0.59761	642.082		17.87	0.53	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	198.41740		0.19842	185.72820	0.18573	198.417		20.07	0.21	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.55230		18.55230	18.44740	18.44740			17.55	0.00	0.00	0	1,420.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	270.32270		0.27032	296.30580	0.29631	270.323		16.85	0.21	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	416.44020		0.41644	394.82520	0.39483	416.440		19.16	0.29	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.85350		18.85350	18.74450	18.74450			17.44	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.14890		19.14890	19.03830	19.03830			17.45	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.81770		19.81770	19.70090	19.70090			17.48	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12127		0.12127	0.11990	0.11990			20.84	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12360		0.12360	0.12220	0.12220			17.83	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12592		0.12592	0.12448	0.12448			22.40	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13459		0.13459	0.13459	0.13459			21.75	0.00	0.00	0	0.00
€ / R	On 27/09/2017	Any day expiry			15.76050		15.76050	15.80310	15.80310			14.32	0.00	0.00	0	800.00
€ / R	On 03/10/2017	Any day expiry			15.77550		15.77550	15.82230	15.82230			12.44	0.00	0.00	0	10,000.00
€ / R	On 03/10/2017	Any day expiry	15.94	Put	216.70090		0.21670	198.53800	0.19854	216.701		13.29	0.71	0.00	0	10,000.00
€ / R	On 27/10/2017	Any day expiry			15.85740		15.85740	15.90360	15.90360			13.56	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			15.92150		15.92150	15.91600	15.91600			13.73	0.00	334,236.00	21	21.00
€ / R	On 28/11/2017	Any day expiry			15.96500		15.96500	16.01110	16.01110			14.15	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.03140		16.03140	16.07860	16.07860			15.65	0.00	9,362,337.60	584	93,172.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	14.19830		0.01420	15.95320	0.01595	14.198		15.44	0.03	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	344.77400		0.34477	371.28250	0.37128	344.774		16.34	0.40	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.06140		16.06140	16.10900	16.10900			15.93	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			16.18490		16.18490		16.23260	16.23260		15.90	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	407.08470		0.40708		391.39080	0.39139	407.085	15.40	0.38	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.34480		16.34480		16.39310	16.39310		15.83	0.00	0.00	0	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	185.61570		0.18562		179.48310	0.17948	185.616	14.66	0.19	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	197.75340		0.19775		191.22140	0.19122	197.753	14.69	0.20	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	650.50050		0.65050		675.16850	0.67517	650.501	16.05	0.49	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.65820		16.65820		16.70510	16.70510		16.04	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	51.74550		0.05175		49.03450	0.04903	51.746	14.71	0.06	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	291.27620		0.29128		282.01670	0.28202	291.276	14.91	0.22	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	199.57850		0.19958		203.80870	0.20381	199.578	21.13	0.14	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.97270		16.97270		17.02050	17.02050		16.20	0.00	86,357,097.60	5,088	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.01040		18.01040		18.06120	18.06120		17.03	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.27212		94.27212		94.01929	94.01929			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.26890		91.26890		91.00565	91.00565			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.00488		90.00488		89.73942	89.73942			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.16526		92.16526		91.89632	91.89632			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.96011		95.96011		95.68655	95.68655			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.53110		94.53110		94.24558	94.24558			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.60767		96.60767		96.31370	96.31370			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.34999		100.34999		100.05199	100.05199			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			99.66462		99.66462		99.66589	99.66589			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.76041		99.76041		99.75219	99.75219			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.84481		99.84481		99.83480	99.83480			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			98.94968		98.94968		98.94813	98.94813			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.45234		98.45234		98.44828	98.44828			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.31268		98.31268		98.30156	98.30156			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.63000		98.63000		98.61000	98.61000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			98.95901		98.95901		98.93916	98.93916			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.27338		99.27338		99.25252	99.25252			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.61203		99.61203		99.59590	99.59590			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.59912		95.59912		95.53676	95.53676			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.79978		94.79978		94.72185	94.72185			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			93.96768		93.96768		93.87786	93.87786			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.11278		94.11278		94.00904	94.00904			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.28294		96.28294		96.17035	96.17035			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.39686		96.39686		96.27751	96.27751			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			97.56375		97.56375		97.43657	97.43657			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			99.75720		99.75720		99.61932	99.61932			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 02/11/2017	Index Future	559.80100		559.80100		561.05100	561.05100			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	570.09300		570.09300		571.36700	571.36700			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.69900		580.69900		581.99900	581.99900			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	645.43800		645.43800		647.64900	647.64900			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	657.30400		657.30400		659.55800	659.55800			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	669.53300		669.53300		671.83100	671.83100			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	580.25900		580.25900		582.95200	582.95200			0.00	116,051,800.00	20	919.00
ALBI	On 01/02/2018	Index Future	590.92800		590.92800		593.67100	593.67100			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	601.92200		601.92200		604.71800	604.71800			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.66670	10.66670		10.65400	10.65400			16.31	0.00	32,000.10	3	10,146.00
AU\$ / R	On 27/12/2017	Any day expiry	10.68030	10.68030		10.66780	10.66780			16.48	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.80520	10.80520		10.79230	10.79230			16.04	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.94130	10.94130		10.92610	10.92610			15.26	0.00	0.00	0	1,512.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.07290	11.07290		11.05710	11.05710			14.81	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.47410	11.47410		11.45350	11.45350			14.83	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.95270	10.95270		10.87640	10.87640			15.32	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.10760	11.10760		11.02970	11.02970			14.96	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.25580	11.25580		11.17540	11.17540			15.78	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.04690	14.04690		13.87540	13.87540			16.99	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.33800	14.33800		14.16250	14.16250			17.04	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.62710	14.62710		14.44580	14.44580			17.03	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.69340	15.69340		15.69340	15.69340			17.20	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.03300	2.03300		2.02380	2.02380			17.14	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.04970	2.04970		2.04100	2.04100			16.58	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.06600	2.06600		2.05710	2.05710			16.33	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.05560	2.05560		2.05560	2.05560			16.89	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.16330	2.16330		2.16930	2.16930			17.30	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.20590	2.20590		2.21220	2.21220			17.00	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.24930	2.24930		2.25530	2.25530			16.72	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.45170	2.45170		2.45170	2.45170			17.73	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.69281	76.94480		10.61267	77.44129				0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.79554	78.35934		10.71255	78.86520				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.89605	76.02556		10.81011	76.54124				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	10.96779	79.44668		10.89272	79.96996				0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.06801	80.90711		10.99030	81.44036				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.17106	78.15089		11.09053	78.69446				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	578.86900	578.86900		581.49700	581.49700				0.00	5,788,690.00	1	672.00
GOVI	On 01/02/2018	GOVI	589.51200	589.51200		592.18800	592.18800				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	600.48000	600.48000		603.20800	603.20800				0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.73990	1.73990		1.71550	1.71550			17.26	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.76770	1.76770		1.74290	1.74290			16.50	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.79440	1.79440		1.76870	1.76870			16.89	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.88140	1.88140		1.88140	1.88140			17.90	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	130.43641	130.43641		130.18260	130.18260				0.00	0.00	0	914.00
I2025	On 01/02/2018	Bond Future	131.54196	131.54196		131.28426	131.28426				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	134.04110	134.04110		133.77860	133.77860				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	100.13468	100.13468		100.14218	100.14218				0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	102.01033	102.01033		102.01870	102.01870				0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.93139	102.93139		102.93988	102.93988				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	105.39968	105.39968		104.99163	104.99163				0.00	0.00	0	5,234.00
I2033	On 01/02/2018	Bond Future	107.37390	107.37390		106.95899	106.95899				0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	108.32722	108.32722		107.90442	107.90442				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 02/11/2017	Bond Future		128.97411	128.97411		128.88018	128.88018			0.00	10,962,799.35	85	19,719.00
I2038	On 01/02/2018	Bond Future		129.88504	129.88504		129.79028	129.79028			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		132.35271	132.35271		132.25614	132.25614			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		124.11678	124.11678		124.12602	124.12602			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future		126.44180	126.44180		126.45188	126.45188			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		127.24595	127.24595		127.25625	127.25625			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		132.78711	132.78711		132.79683	132.79683			0.00	13,942,646.55	105	22,612.00
I2050	On 01/02/2018	Bond Future		133.60098	133.60098		133.61198	133.61198			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.13928	136.13928		136.15041	136.15041			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		250.87500	250.87500		250.82400	250.82400			0.00	0.00	0	1,166.00
IGOV	On 01/02/2018	Index Future		255.57400	255.57400		255.52400	255.52400			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.43000	260.43000		260.37900	260.37900			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		0.12860	0.12860		0.12670	0.12670			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12860	0.12860		0.12690	0.12690			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12830	0.12830		0.12650	0.12650			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		1.72120	1.72120		1.72400	1.72400		15.52	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.74900	1.74900		1.75200	1.75200		15.50	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.77710	1.77710		1.77990	1.77990		15.51	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.89580	1.89580		1.89580	1.89580		15.66	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.72770	9.72770		9.79270	9.79270		17.13	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.84950		9.84950		9.91500	9.91500		16.80	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.96950		9.96950		10.03430	10.03430		15.71	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.46160		10.46160		10.46160	10.46160		15.55	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32070		1.32070		1.31100	1.31100			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33430		1.33430		1.32350	1.32350			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.34930		1.34930		1.33730	1.33730			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			1.34520		1.34520		1.35750	1.35750			0.00	0.00	0	5,270.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34900		1.34900		1.36130	1.36130			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35270		1.35270		1.36490	1.36490			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18200		1.18200		1.20300	1.20300			0.00	0.00	0	5,150.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18850		1.18850		1.20970	1.20970			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19520		1.19520		1.21640	1.21640			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.52444		116.31905		8.46377	116.72997		7.41	0.00	34,546,757.85	297	136,126.00
R186	On 02/11/2017	Bond Future	8.60	Put	864.81000		0.86481		758.23000	0.75823	864.810	7.47	0.42	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	184.35000		0.18435		165.13000	0.16513	184.350	7.69	0.13	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.57000		113.15750		8.50666	113.57643		7.10	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	266.21000		0.26621		336.57000	0.33657	266.210	6.82	0.12	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,679.22000		1.67922		1,912.86000	1.91286	1,679.220	7.10	0.47	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,395.36000		1.39536		1,265.02000	1.26502	1,395.360	7.25	0.40	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	865.12000		0.86512		779.51000	0.77951	865.120	7.39	0.28	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	514.07000		0.51407		461.34000	0.46134	514.070	7.54	0.18	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.61560		115.26238		8.54940	115.68966		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			301.60177		301.60177		301.62562	301.62562			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.27746		300.27746		300.30369	300.30369			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.98240		305.98240		306.00920	306.00920			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			241.32252		241.32252		241.34048	241.34048		4.14	0.00	0.00	0	28,647.00
R202	On 01/02/2018	Bond Future			242.13893		242.13893		242.15868	242.15868		4.29	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			246.73920		246.73920		246.75941	246.75941		4.28	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			7.84764		101.02076		7.78636	101.28272		4.15	0.00	0.00	0	57,147.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 01/02/2018	Bond Future			7.87610		102.87791		7.81099	103.14506		4.28	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.89559		100.86191		7.82631	101.13454		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			9.08246		94.23352		9.02717	94.61602			0.00	0.00	0	58,592.00
R2030	On 01/02/2018	Bond Future			9.13558		91.96107		9.07831	92.35094			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.19202		93.67153		9.13266	94.06913			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			9.30980		92.53384		9.24953	92.97983		11.00	0.00	0.00	0	32,988.00
R2032	On 01/02/2018	Bond Future			9.36849		94.23497		9.30618	94.68952		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,751.60000		1.75160		1,988.74000	1.98874	1,751.600	10.34	0.43	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,081.53000		2.08153		2,342.02000	2.34202	2,081.530	10.41	0.48	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,446.94000		2.44694		2,729.90000	2.72990	2,446.940	10.48	0.53	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,641.52000		2.64152		2,935.28000	2.93528	2,641.520	10.52	0.55	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.42642		91.83095		9.36197	92.29441		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			9.51675		96.24812		9.43629	96.90040			0.00	0.00	0	37,174.00
R2035	On 01/02/2018	Bond Future			9.58018		98.01748		9.49707	98.68211			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.63913		95.34064		9.55333	96.01812			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			9.63031		92.44795		9.55492	93.05564		13.20	0.00	0.00	0	53,958.00
R2037	On 01/02/2018	Bond Future			9.69026		89.89240		9.61250	90.51151		12.44	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.75289		91.56433		9.67264	92.19554		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			6.89919		104.19327		6.84806	104.24808		14.51	0.00	0.00	0	43,883.00
R204	On 01/02/2018	Bond Future			6.73793		102.07071		6.67115	102.12690		13.65	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.41811		103.96938		6.32287	104.02714		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			9.75098		95.62061		9.67562	96.26665		13.92	0.00	0.00	0	17,446.00
R2040	On 01/02/2018	Bond Future			9.81256		92.87302		9.73483	93.53134		13.10	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.87671		94.60041		9.79652	95.27149		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			9.77010		92.74216		9.69980	93.35249		14.62	0.00	0.00	0	26,425.00
R2044	On 01/02/2018	Bond Future			9.82952		90.06685		9.75707	90.68868		13.75	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.89130		91.74203		9.81661	92.37592		14.02	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future			9.73557		92.06335		9.66529	92.69131		14.49	0.00	0.00	0	85,474.00
R2048	On 01/02/2018	Bond Future			9.79609		93.75583		9.72365	94.39566		13.62	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.85241		91.06298		9.77778	91.71529		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			7.18719		102.37569		7.11818	102.51348		1.19	0.00	0.00	0	41,067.00
R207	On 01/02/2018	Bond Future			7.14740		100.61661		7.06862	100.75731		1.42	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.09668		102.48818		7.00510	102.63203		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			7.42717		98.69463		7.36492	98.87651		2.19	0.00	0.00	0	31,771.00
R208	On 01/02/2018	Bond Future			7.42771		100.50901		7.35980	100.69461		2.46	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.41823		98.97752		7.34363	99.16707		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			9.46795		72.85112		9.38750	73.40052		13.23	0.00	0.00	0	125,421.00
R209	On 02/11/2017	Bond Future	8.30	Call	2.54000		0.00254		7.39000	0.00739	2.540	12.65	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	223.10000		0.22310		360.56000	0.36056	223.100	12.94	0.15	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	808.02000		0.80802		1,103.88000	1.10388	808.020	13.14	0.39	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	883.97000		0.88397		745.02000	0.74502	883.970	13.30	0.39	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	511.81000		0.51181		430.39000	0.43039	511.810	13.46	0.26	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	321.76000		0.32176		271.35000	0.27135	321.760	13.58	0.18	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	202.40000		0.20240		171.80000	0.17180	202.400	13.68	0.13	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	11.97000		0.01197		11.10000	0.01110	11.970	14.13	0.01	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.52208		74.19040		9.43927	74.75015		12.36	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,277.58000		1.27758		1,131.15000	1.13115	1,277.580	12.67	0.33	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.00	Put	984.22000		0.98422		867.67000	0.86767	984.220	12.81	0.27	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	821.46000		0.82146		722.28000	0.72228	821.460	12.90	0.24	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.57531		72.42124		9.49004	72.99179		13.22	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 02/11/2017	Bond Future		185.52455	185.52455		185.36880	185.36880			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future		188.99970	188.99970		188.84222	188.84222			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future		190.16783	190.16783		190.00742	190.00742			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		151.23334	151.23334		151.24542	151.24542			0.00	0.00	0	4,064.00
R212	On 01/02/2018	Bond Future		152.02790	152.02790		152.04123	152.04123			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future		154.91627	154.91627		154.92986	154.92986			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		9.16883	84.81379		9.11362	85.18577		10.73	0.00	0.00	0	62,290.00
R213	On 01/02/2018	Bond Future		9.22512	86.37303		9.16804	86.75212		10.10	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future		9.27686	84.43027		9.21785	84.81689		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		9.64950	72.19172		9.57416	72.72332		14.12	0.00	0.00	0	43,355.00
R214	On 01/02/2018	Bond Future		9.70737	73.51889		9.62981	74.06050		13.14	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future		9.76108	71.59054		9.68127	72.14266		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		24,041.08000	24,041.08000		23,969.86000	23,969.86000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future		24,421.74000	24,421.74000		24,351.47000	24,351.47000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future		10.00620	10.00620		9.95020	9.95020		15.70	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		10.15740	10.15740		10.10120	10.10120		15.30	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		10.30770	10.30770		10.24890	10.24890		15.06	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.88910	10.88910		10.88910	10.88910		15.70	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future		3.72940	3.72940		3.73400	3.73400		14.35	0.00	0.00	0	18,650.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.68840	3.68840		3.69390	3.69390		14.16	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.64950	3.64950		3.65740	3.65740		14.95	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		3.57250	3.57250		3.57250	3.57250		15.62	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.38020	1.38020		1.37280	1.37280			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.36230	1.36230		1.35480	1.35480			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.34580	1.34580		1.33670	1.33670			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 :											702,869,231.78	37,387	6 134 215.00
Grand Total:											702,869,231.78	37,387	6 134 215.00