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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/09/2017

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 18/09/2017	Foreign Exchange Future	13.25550	13.25550		13.17210	13.17210		15.75	0.00	3,282,128,077.50	247,605	0.00	
\$ / R	On 22/09/2017	Any day expiry	13.29210	13.29210		13.17570	13.17570		16.32	0.00	0.00	0	0.00	
\$ / R	On 22/09/2017	Any day expiry	13.00	Put	19.13840	0.01914	45.21030	0.04521	19.138	19.60	0.14	0.00	0	20,000.00
\$ / R	On 26/09/2017	Any day expiry	13.29930	13.29930		13.18280	13.18280		14.88	0.00	0.00	0	75.00	
\$ / R	On 27/09/2017	Any day expiry	13.30110	13.30110		13.18460	13.18460		14.87	0.00	0.00	0	1,239.00	
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	254.39670	0.25440	355.78040	0.35578	254.397	15.69	0.72	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	0.34270	0.00034	0.28000	0.00028	0.343	52.15	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry	13.30290	13.30290		13.18670	13.18670		14.84	0.00	0.00	0	0.00	
\$ / R	On 29/09/2017	Any day expiry	13.30510	13.30510		13.18890	13.18890		14.83	0.00	0.00	0	1,701.00	
\$ / R	On 06/10/2017	Any day expiry	13.32020	13.32020		13.20380	13.20380		14.56	0.00	0.00	0	0.00	
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	9.60290	0.00960	18.19360	0.01819	9.603	13.96	0.05	0.00	0	15,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	140.54250	0.14054	106.91550	0.10692	140.543	15.01	0.44	0.00	0	15,000.00
\$ / R	On 13/10/2017	Any day expiry	13.33540	13.33540		13.21870	13.21870		14.63	0.00	0.00	0	90.00	
\$ / R	On 16/10/2017	Any day expiry	13.34190	13.34190		13.22510	13.22510		14.44	0.00	0.00	0	662.00	
\$ / R	On 23/10/2017	Any day expiry	13.35670	13.35670		13.23970	13.23970		14.59	0.00	0.00	0	834.00	
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	73.58620	0.07359	58.50070	0.05850	73.586	17.04	0.19	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 27/10/2017	Any day expiry		13.36490	13.36490	13.24780	13.24780		14.82	0.00	0.00	0	913.00
\$ / R	12.92	Put	On 27/10/2017	Any day expiry	80.81530	0.08082	114.60140	0.11460	80.815	14.04	0.22	0.00	0	1,000.00
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	342.06900	0.34207	421.04280	0.42104	342.069	15.37	0.57	0.00	0	60.00
\$ / R	14.10	Call	On 27/10/2017	Any day expiry	73.71020	0.07371	59.57450	0.05957	73.710	17.49	0.18	0.00	0	1,000.00
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	1.27300	0.00127	1.10830	0.00111	1.273	29.54	0.00	0.00	0	60.00
\$ / R		On 06/11/2017	Any day expiry		13.38540	13.38540	13.26810	13.26810		15.00	0.00	0.00	0	200.00
\$ / R		On 09/11/2017	Any day expiry		13.39160	13.39160	13.27420	13.27420		15.10	0.00	0.00	0	0.00
\$ / R		On 13/11/2017	Any day expiry		13.39980	13.39980	13.28230	13.28230		15.06	0.00	0.00	0	70.00
\$ / R		On 16/11/2017	Any day expiry		13.40600	13.40600	13.40600	13.40600		15.15	0.00	4,021,800.00	300	300.00
\$ / R		On 17/11/2017	Any day expiry		13.40800	13.40800	13.29040	13.29040		15.25	0.00	0.00	0	1,493.00
\$ / R		On 28/11/2017	Any day expiry		13.43050	13.43050	13.31270	13.31270		15.82	0.00	0.00	0	1,990.00
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	413.93450	0.41393	479.50910	0.47951	413.934	15.97	0.52	0.00	0	60.00
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	1.85140	0.00185	1.34990	0.00135	1.851	23.60	0.00	0.00	0	60.00
\$ / R		On 30/11/2017	Any day expiry		13.43460	13.43460	13.31680	13.31680		15.95	0.00	0.00	0	2,708.00
\$ / R	12.75	Put	On 30/11/2017	Any day expiry	103.53360	0.10353	127.93540	0.12794	103.534	14.66	0.20	0.00	0	157,000.00
\$ / R		On 15/12/2017	Any day expiry		13.46530	13.46530	13.34720	13.34720		16.45	0.00	0.00	0	1,750.00
\$ / R		On 18/12/2017	Foreign Exchange Future		13.47140	13.47140	13.35330	13.35330		16.45	0.00	1,123,703,359.60	83,414	858,259.00
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	17.53140	0.01753	17.33400	0.01733	17.531	15.94	0.04	0.00	0	1,000.00
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	25.33590	0.02534	25.13740	0.02514	25.336	15.02	0.06	0.00	0	20,141.00
\$ / R	12.16	Put	On 18/12/2017	Foreign Exchange Future	34.85790	0.03486	39.96240	0.03996	34.858	14.71	0.08	0.00	0	550.00
\$ / R	12.20	Put	On 18/12/2017	Foreign Exchange Future	38.88230	0.03888	44.56290	0.04456	38.882	14.75	0.08	0.00	0	4,000.00
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	39.94180	0.03994	45.77410	0.04577	39.942	14.75	0.09	0.00	0	18,000.00
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	64.63760	0.06464	73.89650	0.07390	64.638	14.93	0.13	0.00	0	114,600.00
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	81.51440	0.08151	93.02470	0.09302	81.514	15.03	0.15	18,093,977.28	9,000	16,416.00
\$ / R	12.56	Put	On 18/12/2017	Foreign Exchange Future	93.07430	0.09307	0.00000	0.00000	93.074	15.09	0.17	15,825,010.80	7,100	7,100.00
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	112.56410	0.11256	128.04030	0.12804	112.564	15.17	0.19	0.00	0	1,819.00
\$ / R	12.75	Put	On 18/12/2017	Foreign Exchange Future	137.42030	0.13742	156.84720	0.15685	137.420	15.27	0.22	0.00	0	2,600.00
\$ / R	12.76	Put	On 18/12/2017	Foreign Exchange Future	140.09910	0.14010	160.03720	0.16004	140.099	15.28	0.23	0.00	0	550.00
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	219.23080	0.21923	249.06230	0.24906	219.231	15.66	0.31	0.00	0	10,000.00
\$ / R	13.10	Put	On 18/12/2017	Foreign Exchange Future	259.26030	0.25926	293.25840	0.29326	259.260	15.84	0.35	0.00	0	41,000.00
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	267.74760	0.26775	302.59310	0.30259	267.748	15.87	0.35	0.00	0	40,000.00
\$ / R	13.18	Put	On 18/12/2017	Foreign Exchange Future	294.16410	0.29416	331.58120	0.33158	294.164	15.98	0.38	0.00	0	16,000.00
\$ / R	13.20	Call	On 18/12/2017	Foreign Exchange Future	574.68550	0.57469	494.87000	0.49487	574.686	16.01	0.62	24,860,397.76	3,020	7,000.00
\$ / R	13.21	Put	On 18/12/2017	Foreign Exchange Future	307.90800	0.30791	346.62210	0.34662	307.908	16.03	0.39	0.00	0	5,000.00
\$ / R	13.22	Put	On 18/12/2017	Foreign Exchange Future	312.56740	0.31257	0.00000	0.00000	312.567	16.05	0.39	37,201,494.84	7,100	7,100.00
\$ / R	13.25	Call	On 18/12/2017	Foreign Exchange Future	548.18370	0.54818	470.53770	0.47054	548.184	16.10	0.60	0.00	0	16,141.00
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	376.69780	0.37670	421.52120	0.42152	376.698	16.28	0.44	0.00	0	52,000.00
\$ / R	13.40	Call	On 18/12/2017	Foreign Exchange Future	474.48450	0.47448	404.48250	0.40448	474.484	16.36	0.54	0.00	0	4,000.00
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future	403.08450	0.40308	451.18250	0.45118	403.084	16.36	0.46	0.00	0	114,600.00
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	430.98610	0.43099	366.55220	0.36655	430.986	16.58	0.51	0.00	0	11,016.00
\$ / R	13.60	Call	On 18/12/2017	Foreign Exchange Future	392.00340	0.39200	332.08210	0.33208	392.003	16.82	0.47	0.00	0	4,000.00
\$ / R	13.76	Call	On 18/12/2017	Foreign Exchange Future	336.54890	0.33655	0.00000	0.00000	336.549	17.21	0.42	42,036,816.68	7,500	3,750.00
\$ / R	13.80	Call	On 18/12/2017	Foreign Exchange Future	323.92930	0.32393	272.53330	0.27253	323.929	17.31	0.41	0.00	0	5,000.00
\$ / R	13.93	Call	On 18/12/2017	Foreign Exchange Future	286.07690	0.28608	0.00000	0.00000	286.077	17.63	0.37	35,000,401.97	7,100	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	796.17380	0.79617	870.59630	0.87060	796.174	17.80	0.65	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	182.90240	0.18290	151.30720	0.15131	182.902	18.77	0.25	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,195.10650	1.19511	1,284.15410	1.28415	1,195.106	19.01	0.77	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	147.53170	0.14753	121.50050	0.12150	147.532	19.33	0.21	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	103.99790	0.10400	84.31340	0.08431	103.998	20.13	0.15	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	93.57960	0.09358	75.65980	0.07566	93.580	20.34	0.14	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	92.68980	0.09269	74.92150	0.07492	92.690	20.36	0.14	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	64.81850	0.06482	51.97570	0.05198	64.819	21.11	0.10	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	41.28670	0.04129	32.86110	0.03286	41.287	22.09	0.07	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	8.89030	0.00889	6.50920	0.00651	8.890	22.16	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	7.50300	0.00750	5.50030	0.00550	7.503	22.13	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	2.07670	0.00208	1.48520	0.00149	2.077	22.08	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.47950	13.47950	13.36140	13.36140		16.66	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	467.56820	0.46757	521.89090	0.52189	467.568	16.66	0.49	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	2.54910	0.00255	1.78150	0.00178	2.549	21.89	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.48970	13.48970	13.37150	13.37150		16.62	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.50180	13.50180	13.38370	13.38370		16.63	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.51600	13.51600	13.39790	13.39790		16.68	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	337.46780	0.33747	378.93220	0.37893	337.468	16.16	0.38	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	179.74930	0.17975	153.92020	0.15392	179.749	19.47	0.22	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	163.18520	0.16319	138.76890	0.13877	163.185	19.73	0.21	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.56070	13.56070	13.44250	13.44250		16.90	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	392.32480	0.39232	437.44830	0.43745	392.325	16.41	0.39	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	401.98750	0.40199	447.86880	0.44787	401.988	16.44	0.39	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	416.72140	0.41672	463.73350	0.46373	416.721	16.49	0.40	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	467.86470	0.46786	518.64290	0.51864	467.865	16.65	0.43	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.56270	13.56270	13.44450	13.44450		16.91	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	347.45820	0.34746	388.90460	0.38890	347.458	16.25	0.36	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	133.77080	0.13377	116.48300	0.11648	133.771	20.68	0.16	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.58700	13.58700	13.46880	13.46880		17.03	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.59110	13.59110	13.47290	13.47290		17.05	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.65600	13.65600	13.53770	13.53770		17.16	0.00	71,803,248.00	5,258	116,796.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	84.10240	0.08410	95.20330	0.09520	84.102	15.64	0.11	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	150.46850	0.15047	172.06530	0.17207	150.469	15.61	0.18	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	174.34270	0.17434	198.36850	0.19837	174.343	15.69	0.20	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	333.29390	0.33329	373.66730	0.37367	333.294	16.14	0.31	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	444.04330	0.44404	492.28400	0.49228	444.043	16.53	0.38	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	508.51060	0.50851	560.78730	0.56079	508.511	16.74	0.41	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	518.83520	0.51884	571.72520	0.57173	518.835	16.77	0.41	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	728.04570	0.72805	665.67340	0.66567	728.046	16.93	0.56	1,526,142.88	200	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	817.90810	0.81791	886.48030	0.88648	817.908	17.61	0.53	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	533.26320	0.53326	485.97050	0.48597	533.263	17.77	0.45	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,000.98870	1.00099	1,076.60800	1.07661	1,000.989	18.08	0.59	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	308.38270	0.30838	280.46330	0.28046	308.383	19.42	0.28	0.00	0	8,395.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	292.82100	0.29282	265.03540	0.26504	292.821	19.59	0.27	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	273.49920	0.27350	247.40350	0.24740	273.499	19.74	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	249.32030	0.24932	225.37360	0.22537	249.320	19.96	0.24	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	220.62290	0.22062	199.27980	0.19928	220.623	20.24	0.21	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	215.33150	0.21533	194.47190	0.19447	215.332	20.29	0.21	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	185.26880	0.18527	167.20370	0.16720	185.269	20.65	0.18	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	159.83510	0.15984	144.18240	0.14418	159.835	21.00	0.16	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	145.64630	0.14565	131.35810	0.13136	145.646	21.23	0.15	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.72920	13.72920	13.61100	13.61100		17.29	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,639.32520	1.63933	1,727.31840	1.72732	1,639.325	19.37	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	239.48520	0.23949	218.42880	0.21843	239.485	20.50	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.76090	13.76090	13.64270	13.64270		17.27	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.76880	13.76880	13.65060	13.65060		17.25	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.83600	13.83600	13.71790	13.71790		17.36	0.00	12,493,908.00	903	104,590.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	15.66680	0.01567	18.29210	0.01829	15.667	13.85	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	114.22490	0.11422	135.02980	0.13503	114.225	14.96	0.12	33,565,372.00	20,000	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	386.91780	0.38692	424.03480	0.42403	386.918	16.12	0.30	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	402.29770	0.40230	440.26830	0.44027	402.298	16.16	0.30	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	422.02390	0.42202	462.62210	0.46262	422.024	16.20	0.31	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	712.45510	0.71246	769.92250	0.76992	712.455	17.03	0.43	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	746.60680	0.74661	805.39990	0.80540	746.607	17.13	0.44	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	520.56990	0.52057	483.79800	0.48380	520.570	18.79	0.37	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	454.46790	0.45447	421.65040	0.42165	454.468	19.26	0.33	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	448.42410	0.44842	415.67100	0.41567	448.424	19.31	0.32	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	255.97080	0.25597	236.34970	0.23635	255.971	20.90	0.20	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.86350	13.86350	13.74520	13.74520		17.34	0.00	0.00	0	605.00
\$ / R	On 20/07/2018	Any day expiry			13.89880	13.89880	13.78030	13.78030		17.41	0.00	0.00	0	2,800.00
\$ / R	On 13/08/2018	Any day expiry			13.94580	13.94580	13.82700	13.82700		17.44	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.01440	14.01440	13.89510	13.89510		17.46	0.00	15,836,272.00	1,130	1,530.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	18.81230	0.01881	18.63390	0.01863	18.812	12.93	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	319.73950	0.31974	351.31250	0.35131	319.740	15.91	0.23	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	332.42260	0.33242	364.76610	0.36477	332.423	15.94	0.23	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	400.52640	0.40053	436.75820	0.43676	400.526	16.10	0.27	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	458.56340	0.45856	429.13620	0.42914	458.563	19.97	0.29	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	446.90600	0.44691	418.14910	0.41815	446.906	20.05	0.28	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	430.87370	0.43087	403.04980	0.40305	430.874	20.17	0.27	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.12850	14.12850	14.00850	14.00850		17.81	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.19060	14.19060	14.07020	14.07020		17.94	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.31290	14.31290	14.19160	14.19160		18.13	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.37900	14.37900	14.25730	14.25730		18.26	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.55540	14.55540	14.43240	14.43240		18.44	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.38500	15.38500	15.25320	15.25320		19.40	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.49450	15.49450	15.36140	15.36140		19.49	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.60880	15.60880	15.47420	15.47420		19.56	0.00	0.00	0	184,000.00

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 MAXI	On 18/09/2017	Foreign Exchange Future			13.25550		13.25550		13.17210	13.17210		15.75	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.47140		13.47140		13.35330	13.35330		16.45	0.00	0.00	0	568.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.65600		13.65600		13.53770	13.53770		17.16	0.00	0.00	0	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.83600		13.83600		13.71790	13.71790		17.36	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.55540		14.55540		14.43240	14.43240		18.44	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.98200		17.98200		17.89980	17.89980		19.12	0.00	716,115,168.00	39,824	0.00
£ / R	On 31/10/2017	Any day expiry			18.14930		18.14930		18.03710	18.03710		16.88	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.30660		18.30660		18.19290	18.19290		17.71	0.00	71,505,579.60	3,906	200,662.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	694.99870	0.69500		618.70910	0.61871		694.999	17.62	0.54	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	229.81860	0.22982		196.75640	0.19676		229.819	19.84	0.23	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.60760		18.60760		18.49300	18.49300		18.12	0.00	5,489,242.00	295	1,420.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	289.89090	0.28989		311.55900	0.31156		289.891	17.30	0.21	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	474.07670	0.47408		438.77250	0.43877		474.077	19.64	0.31	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.90130		18.90130		18.78610	18.78610		17.89	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.19150		19.19150		19.07400	19.07400		17.81	0.00	211,106.50	11	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.07960		20.07960		19.95600	19.95600		17.83	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11900		0.11900		0.11864	0.11864		17.17	0.00	16,540.58	139	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12125		0.12125		0.12075	0.12075		19.22	0.00	13,337.06	110	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12352		0.12352		0.12303	0.12303		17.33	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12578		0.12578		0.12531	0.12531		22.57	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13459		0.13459		0.13408	0.13408		21.91	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.85200		15.85200		15.76580	15.76580		14.05	0.00	470,947,068.00	29,709	0.00
€ / R	On 27/09/2017	Any day expiry			15.90290		15.90290		15.78640	15.78640		13.36	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			16.00500		16.00500		15.88720	15.88720		13.79	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			16.11040		16.11040		15.99140	15.99140		14.67	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.17660		16.17660		16.05690	16.05690		15.26	0.00	206,057,530.80	12,738	94,136.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	14.63770	0.01464		13.08480	0.01308		14.638	15.62	0.03	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	407.20330	0.40720		360.56400	0.36056		407.203	15.63	0.45	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.20740		16.20740		16.08780	16.08780		15.34	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.32790		16.32790		16.20770	16.20770		15.78	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	361.20450	0.36120		406.73420	0.40673		361.204	15.09	0.34	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.48590		16.48590		16.36430	16.36430		16.07	0.00	11,457,700.50	695	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	174.30560	0.17431		194.35410	0.19435		174.306	14.82	0.18	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	185.64060	0.18564		206.87230	0.20687		185.641	14.84	0.19	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	739.03140	0.73903		683.94410	0.68394		739.031	16.07	0.52	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.79370		16.79370		16.67110	16.67110		16.32	0.00	3,358,740.00	200	201.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.11680		18.11680		17.98040	17.98040		17.33	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.52104		93.52104		93.42166	93.42166			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.49327		90.49327		90.40080	90.40080			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
10Y STND	On 15/06/2026	Interest Rate Swap	89.21346		89.21346		89.13015	89.13015			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	91.38902		91.38902		91.30892	91.30892			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	95.18825		95.18825		95.10534	95.10534			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	93.71550		93.71550		93.62558	93.62558			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	95.79906		95.79906		95.69960	95.69960			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	99.54560		99.54560		99.44178	99.44178			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	99.77024		99.77024		99.76785	99.76785			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.61957		99.61957		99.62135	99.62135			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.67070		99.67070		99.67642	99.67642			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.70613		99.70613		99.71520	99.71520			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79706		99.79706		99.79592	99.79592			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.90315		98.90315		98.90392	98.90392			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.35554		98.35554		98.36441	98.36441			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.17169		98.17169		98.18022	98.18022			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.43000		98.43000		98.44000	98.44000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.70119		98.70119		98.71181	98.71181			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	98.98478		98.98478		98.99478	98.99478			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.28162		99.28162		99.29986	99.29986			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.08106		95.08106		95.04327	95.04327			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.24284		94.24284		94.19981	94.19981			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.37375		93.37375		93.32779	93.32779			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.49944		93.49944		93.44953	93.44953			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.64490		95.64490		95.59445	95.59445			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	95.71556		95.71556		95.66699	95.66699			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	96.87400		96.87400		96.82589	96.82589			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.04940		99.04940		99.00201	99.00201			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	562.92300		562.92300		562.58400	562.58400			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	573.27300		573.27300		572.93300	572.93300			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	583.94800		583.94800		583.60000	583.60000			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	649.88100		649.88100		649.44000	649.44000			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	661.83000		661.83000		661.38600	661.38600			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	674.15400		674.15400		673.70100	673.70100			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	583.14800		583.14800		582.22300	582.22300			0.00	0.00	0	786.00
ALBI	On 01/02/2018	Index Future	593.87000		593.87000		592.93300	592.93300			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	604.92800		604.92800		603.97200	603.97200			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.59660		10.59660		10.54340	10.54340		16.09	0.00	101,377,672.20	9,567	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
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.73100	10.73100		10.67610	10.67610		15.86	0.00	1,416,492.00	132	16,168.00
AU\$ / R	On 27/12/2017	Any day expiry		10.74460	10.74460		10.68950	10.68950		15.93	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.86730	10.86730		10.81140	10.81140		16.35	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.99740	10.99740		10.94230	10.94230		15.39	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.50330	11.50330		11.44170	11.44170		14.88	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.86910	10.86910		10.81370	10.81370		15.12	0.00	13,042,920.00	1,200	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		11.03080	11.03080		10.96680	10.96680		15.01	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		11.18150	11.18150		11.11720	11.11720		15.53	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		11.17770	11.17770		11.11720	11.11720		16.02	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.81750	13.81750		13.71250	13.71250		16.00	0.00	51,898,530.00	3,756	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.10820	14.10820		13.97990	13.97990		17.14	0.00	1,410,820.00	100	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.39500	14.39500		14.26550	14.26550		17.47	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.67850	14.67850		14.54830	14.54830		17.28	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.69340	15.69340		15.54930	15.54930		17.04	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		2.01740	2.01740		2.01080	2.01080		16.42	0.00	20,174.00	10	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.03780	2.03780		2.02840	2.02840		16.58	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.05470	2.05470		2.04600	2.04600		16.99	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.07120	2.07120		2.06290	2.06290		16.72	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.05560	2.05560		2.04860	2.04860		17.10	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		2.13020	2.13020		2.12440	2.12440		17.56	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.18260	2.18260		2.16570	2.16570		17.26	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.22430	2.22430		2.20770	2.20770		17.24	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.26710	2.26710		2.24940	2.24940		16.95	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.45170	2.45170		2.43100	2.43100		17.87	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.64558	77.23682		10.67206	77.07289			0.00	0.00	0	9,466.00

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
ES33	On 01/02/2018	Bond Future		10.74664	78.65680		10.77392	78.49064			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		10.84526	76.32969		10.87350	76.16036			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		10.93083	79.70357		10.95733	79.51923			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future		11.02976	81.16881		11.05707	80.98181			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		11.13126	78.41872		11.15955	78.22818			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		581.87500	581.87500		580.97000	580.97000			0.00	5,818,750.00	1	670.00
GOVI	On 01/02/2018	GOVI		592.57300	592.57300		591.65700	591.65700			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		603.60800	603.60800		602.67300	602.67300			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.69580	1.69580		1.68500	1.68500		16.33	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.72760	1.72760		1.71250	1.71250		16.77	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.75510	1.75510		1.73990	1.73990		17.01	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.78610	1.78610		1.76630	1.76630		17.36	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.88140	1.88140		1.86570	1.86570		18.22	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		129.98294	129.98294		129.90491	129.90491			0.00	228,250,042.64	1,756	914.00
I2025	On 01/02/2018	Bond Future		131.08156	131.08156		131.00305	131.00305			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.57403	133.57403		133.49395	133.49395			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		100.24149	100.24149		100.24890	100.24890			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		102.12031	102.12031		102.12879	102.12879			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		103.04505	103.04505		103.05360	103.05360			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		104.62665	104.62665		104.22120	104.22120			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future		106.58775	106.58775		106.17549	106.17549			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.52767	107.52767		107.10758	107.10758			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		128.83881	128.83881		128.64119	128.64119			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future		129.74872	129.74872		129.54838	129.54838			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		132.21582	132.21582		132.01174	132.01174			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		123.93279	123.93279		123.94176	123.94176			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future		126.25561	126.25561		126.26591	126.26591			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		127.05824	127.05824		127.06852	127.06852			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
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	132.26861		132.26861		131.98403	131.98403			0.00	0.00	0	22,382.00
I2050	On 01/02/2018	Bond Future	133.07462		133.07462		132.78559	132.78559			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	135.60492		135.60492		135.31051	135.31051			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	250.57000		250.57000		250.24100	250.24100			0.00	7,517,100.00	3	1,166.00
IGOV	On 01/02/2018	Index Future	255.26600		255.26600		254.93400	254.93400			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.12000		260.12000		259.78100	259.78100			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 18/09/2017	Foreign Exchange Future	0.12850		0.12850		0.12800	0.12800			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12870		0.12870		0.12780	0.12780			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12830		0.12830		0.12740	0.12740			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12720		0.12720		0.12660	0.12660			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.12400		0.12400		0.12070	0.12070			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future	1.69730		1.69730		1.68510	1.68510		15.69	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.72900		1.72900		1.71190	1.71190		15.58	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.75650		1.75650		1.73910	1.73910		15.66	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.78360		1.78360		1.76610	1.76610		15.81	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.89580		1.89580		1.87700	1.87700		15.84	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.65250		9.65250		9.58470	9.58470		18.89	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.76700		9.76700		9.70110	9.70110		16.63	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.88610		9.88610		9.82030	9.82030		17.05	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	10.00170		10.00170		9.93620	9.93620		15.97	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.46160		10.46160		10.37840	10.37840		15.73	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.30430		1.30430		1.30140	1.30140			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.32030		1.32030		1.31180	1.31180			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
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33270		1.33270		1.32160	1.32160			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.34640		1.34640		1.33160	1.33160			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37320		1.37320		1.36090	1.36090			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.35660		1.35660		1.35890	1.35890			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.35890		1.35890		1.36240	1.36240			0.00	0.00	0	5,270.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.36260		1.36260		1.36600	1.36600			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.36610		1.36610		1.36950	1.36950			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.19590		1.19590		1.19690	1.19690			0.00	6,158,885.00	5,150	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.20080		1.20080		1.20250	1.20250			0.00	6,184,120.00	5,150	5,150.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20720		1.20720		1.20880	1.20880			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21380		1.21380		1.21530	1.21530			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.40576		117.12473		8.41636	117.05246		7.44	0.00	1,521,918,741.62	12,994	144,963.00
R186	On 02/11/2017	Bond Future	8.60	Put	676.33000		0.67633		737.46000	0.73746	676.330	7.50	0.33	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	151.87000		0.15187		178.49000	0.17849	151.870	7.72	0.10	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.44622		113.97812		8.45711	113.90560		7.12	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	419.27000		0.41927		420.19000	0.42019	419.270	6.84	0.17	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	2,156.87000		2.15687		2,139.71000	2.13971	2,156.870	7.12	0.54	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,157.04000		1.15704		1,202.04000	1.20204	1,157.040	7.27	0.34	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	712.60000		0.71260		747.03000	0.74703	712.600	7.42	0.23	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	419.96000		0.41996		444.77000	0.44477	419.960	7.56	0.15	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.48613		116.10005		8.49751	116.02609		7.20	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			301.45947		301.45947		301.48316	301.48316			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.13609		300.13609		300.16230	300.16230			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.84300		305.84300		305.86972	305.86972			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			241.60577		241.60577		240.41682	240.41682		4.16	0.00	0.00	0	28,647.00
R202	On 01/02/2018	Bond Future			242.43027		242.43027		241.22094	241.22094		4.29	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.03989		247.03989		245.80750	245.80750		4.30	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			7.70598		101.62762		7.72158	101.56057		4.15	0.00	12,906,707.74	127	57,357.00
R2023	On 01/02/2018	Bond Future			7.72577		103.49605		7.74208	103.42876		4.28	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.73553		101.49316		7.75288	101.42450		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

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
R2030	On 02/11/2017	Bond Future			9.00053		94.80109		9.01629	94.69154			0.00	29,672,741.17	313	59,104.00
R2030	On 01/02/2018	Bond Future			9.05078		92.53916		9.06695	92.42854			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.10401		94.26187		9.12076	94.14912			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			9.22830		93.13767		9.24410	93.02017		11.00	0.00	0.00	0	35,203.00
R2032	On 01/02/2018	Bond Future			9.28428		94.85005		9.30048	94.73127		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	2,098.72000		2.09872	2,069.27000	2.06927	2,098.720		10.34	0.47	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,460.24000		2.46024	2,425.23000	2.42523	2,460.240		10.41	0.52	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,855.70000		2.85570	2,814.90000	2.81490	2,855.700		10.48	0.57	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	3,064.59000		3.06459	3,020.84000	3.02084	3,064.590		10.52	0.59	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.33921		92.45888		9.35595	92.33787		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			9.46122		96.69757		9.48218	96.52755			0.00	14,504,635.50	150	22,965.00
R2035	On 01/02/2018	Bond Future			9.52283		98.47535		9.54434	98.30323			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.57978		95.80849		9.60199	95.63300			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			9.57960		92.85601		9.60558	92.64659		13.20	0.00	16,435,513.77	177	53,958.00
R2037	On 01/02/2018	Bond Future			9.63796		90.30808		9.66464	90.09565		12.44	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.69878		91.98918		9.72630	91.77272		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			6.74934		104.35401		6.75872	104.34393		14.49	0.00	10,122,338.97	97	46,398.00
R204	On 01/02/2018	Bond Future			6.54343		102.23451		6.55444	102.22522		13.61	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.14068		104.13781		6.15632	104.12831		14.55	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			9.71057		95.96613		9.74165	95.70020		13.92	0.00	0.00	0	16,379.00
R2040	On 01/02/2018	Bond Future			9.77089		93.22499		9.80282	92.95510		13.10	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.83357		94.96045		9.86650	94.68541		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			9.72952		93.09361		9.75550	92.86834		14.62	0.00	0.00	0	26,275.00
R2044	On 01/02/2018	Bond Future			9.78771		90.42481		9.81437	90.19628		13.75	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.84806		92.10808		9.87553	91.87524		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			9.70018		92.37861		9.73124	92.10182		14.49	0.00	0.00	0	85,554.00

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
R2048	On 01/02/2018	Bond Future			9.75961		94.07704		9.79152	93.79596		13.62	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.81469		91.39163		9.84754	91.10529		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			7.02489		102.70014		7.04545	102.65897		1.20	0.00	28,037,138.22	273	41,067.00
R207	On 01/02/2018	Bond Future			6.96254		100.94718		6.98542	100.90619		1.43	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.88159		102.82646		6.90812	102.78466		1.29	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			7.25005		99.21321		7.26543	99.16805		2.21	0.00	0.00	0	32,186.00
R208	On 01/02/2018	Bond Future			7.23483		101.03727		7.25123	100.99222		2.46	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.20631		99.51717		7.22430	99.47122		2.33	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			9.41671		73.20032		9.44260	73.02357		13.29	0.00	297,559,300.80	4,065	125,652.00
R209	On 02/11/2017	Bond Future	8.30	Call	9.43000		0.00943		10.45000	0.01045	9.430	12.72	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	357.00000		0.35700		352.39000	0.35239	357.000	12.86	0.20	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	1,066.63000		1.06663		1,033.82000	1.03382	1,066.630	13.06	0.44	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	862.18000		0.86218		970.41000	0.97041	862.180	13.20	0.36	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	512.08000		0.51208		593.81000	0.59381	512.080	13.29	0.25	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	333.01000		0.33301		396.07000	0.39607	333.010	13.41	0.18	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	217.63000		0.21763		265.54000	0.26554	217.630	13.52	0.12	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	17.72000		0.01772		25.28000	0.02528	17.720	14.05	0.01	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.46934		74.54615		9.49587	74.36687		12.41	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	953.93000		0.95393		1,022.51000	1.02251	953.930	12.86	0.26	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	799.83000		0.79983		860.99000	0.86099	799.830	12.95	0.23	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.52087		72.78473		9.54818	72.60204		13.28	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
R210	On 02/11/2017	Bond Future			185.28796		185.28796		185.30171	185.30171			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.76087		188.76087		188.77634	188.77634			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			189.92743		189.92743		189.94322	189.94322			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 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	151.19987		151.19987		151.15016	151.15016			0.00	0.00	0	4,057.00
R212	On 01/02/2018	Bond Future	151.99559		151.99559		151.94613	151.94613			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future	154.88572		154.88572		154.83526	154.83526			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	9.09234		85.32975		9.10813	85.22288		10.76	0.00	84,732,441.75	993	62,290.00
R213	On 01/02/2018	Bond Future	9.14609		86.89853		9.16228	86.79050		10.13	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.19506		84.96686		9.21178	84.85680		10.79	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.60883		72.47789		9.63478	72.29508		14.15	0.00	25,512,217.28	352	43,682.00
R214	On 01/02/2018	Bond Future	9.66550		73.81044		9.69211	73.62492		13.17	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.71787		71.88860		9.74523	71.69963		14.13	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 18/09/2017	Foreign Exchange Future	23,738.37000	23,738.37000		23,627.31000	23,627.31000				0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future	24,143.32000	24,143.32000		23,988.03000	23,988.03000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,519.28000	24,519.28000		24,364.84000	24,364.84000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.84880	9.84880		9.79250	9.79250			15.14	0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.00870	10.00870		9.93800	9.93800			15.27	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.15860	10.15860		10.08830	10.08830			15.85	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.30600	10.30600		10.23550	10.23550			15.48	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.88910	10.88910		10.81690	10.81690			15.91	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.82280	3.82280		3.82790	3.82790			13.85	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.77570	3.77570		3.78630	3.78630			13.80	0.00	0.00	0	18,650.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.73500	3.73500		3.74470	3.74470			14.37	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.69610	3.69610		3.70740	3.70740			15.18	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.57250	3.57250		3.58200	3.58200			15.65	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.38440	1.38440		1.38440	1.38440				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.36790	1.36790		1.36450	1.36450				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.34770	1.34770		1.34460	1.34460				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.32920	1.32920		1.32530	1.32530				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640	1.21640		1.22060	1.22060				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 :											8,667,765,574.99	533,623	5 732 662.00
Grand Total:											8,667,765,574.99	533,623	5 732 662.00