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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 22/09/2017	Any day expiry										
\$ / R	13.15	Put	37.60450	0.03760		13.33960	13.33960		19.93	0.00	0.00	0	0.00
\$ / R		On 26/09/2017	Any day expiry			21.88940	0.02189	37.604	20.95	0.29	0.00	0	20,000.00
\$ / R		On 27/09/2017	Any day expiry			13.26840	13.26840		14.51	0.00	0.00	0	75.00
\$ / R		On 27/09/2017	Any day expiry			13.26940	13.26940		14.30	0.00	0.00	0	1,239.00
\$ / R	13.50	Put	267.31720	0.26732		13.34840	13.34840		14.30	0.00	0.00	0	1,239.00
\$ / R	17.13	Call	0.38030	0.00038		214.61950	0.21462	267.317	15.93	0.78	0.00	0	60.00
\$ / R		On 27/09/2017	Any day expiry			0.32380	0.00032	0.380	60.16	0.00	0.00	0	60.00
\$ / R		On 28/09/2017	Any day expiry			13.27050	13.27050		14.31	0.00	0.00	0	0.00
\$ / R		On 29/09/2017	Any day expiry			13.27150	13.27150		14.34	0.00	0.00	0	1,701.00
\$ / R		On 06/10/2017	Any day expiry			13.28410	13.28410		14.34	0.00	0.00	0	0.00
\$ / R	12.68	Put	9.33080	0.00933		13.36710	13.36710		14.34	0.00	0.00	0	0.00
\$ / R	13.40	Call	113.35250	0.11335		6.78490	0.00678	9.331	14.08	0.06	0.00	0	15,000.00
\$ / R		On 06/10/2017	Any day expiry			155.01500	0.15502	113.353	14.79	0.40	0.00	0	15,000.00
\$ / R		On 13/10/2017	Any day expiry			13.30060	13.30060		14.40	0.00	0.00	0	90.00
\$ / R		On 16/10/2017	Any day expiry			13.30770	13.30770		14.24	0.00	0.00	0	662.00
\$ / R		On 23/10/2017	Any day expiry			13.32430	13.32430		14.44	0.00	0.00	0	834.00
\$ / R	14.00	Call	63.08680	0.06309		13.40370	13.40370		14.44	0.00	0.00	0	834.00
\$ / R		On 23/10/2017	Any day expiry			79.70460	0.07970	63.087	17.12	0.17	0.00	0	500.00
\$ / R		On 27/10/2017	Any day expiry			13.33250	13.33250		14.87	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	83.62430	0.08362	69.79590	0.06980	83.624	14.06	0.23	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	355.20830	0.35521	312.21730	0.31222	355.208	15.44	0.59	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	64.47510	0.06448	80.10020	0.08010	64.475	17.63	0.17	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	1.12900	0.00113	1.31170	0.00131	1.129	30.23	0.00	0.00	0	60.00
\$ / R	On 06/11/2017	Any day expiry			13.35290	13.35290	13.43270	13.43270		14.91	0.00	0.00	0	200.00
\$ / R	On 09/11/2017	Any day expiry			13.35900	13.35900	13.43890	13.43890		15.03	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.36720	13.36720	13.44720	13.44720		15.00	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry			13.40600	13.40600	13.40600	13.40600		15.08	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry			13.37540	13.37540	13.45550	13.45550		15.12	0.00	0.00	0	1,493.00
\$ / R	On 28/11/2017	Any day expiry			13.39780	13.39780	13.47810	13.47810		16.00	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	432.97590	0.43298	391.89280	0.39189	432.976	16.28	0.53	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.64570	0.00165	2.19410	0.00219	1.646	23.84	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.40180	13.40180	13.48220	13.48220		16.23	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	113.98070	0.11398	98.59700	0.09860	113.981	15.07	0.22	29,046,647.20	10,000	213,000.00
\$ / R	On 15/12/2017	Any day expiry			13.43210	13.43210	13.51300	13.51300		17.33	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.43820	13.43820	13.51910	13.51910		17.38	0.00	499,793,534.40	37,192	838,830.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	24.06470	0.02406	19.93290	0.01993	24.065	16.93	0.05	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	34.79020	0.03479	28.64120	0.02864	34.790	16.07	0.07	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	46.88710	0.04689	36.63410	0.03663	46.887	15.77	0.09	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	51.67270	0.05167	40.62800	0.04063	51.673	15.80	0.10	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	52.92490	0.05292	41.67800	0.04168	52.925	15.81	0.10	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	81.41630	0.08142	65.90900	0.06591	81.416	15.95	0.14	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	100.34190	0.10034	82.30860	0.08231	100.342	16.03	0.17	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	113.12520	0.11313	93.49450	0.09349	113.125	16.08	0.19	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	134.42800	0.13443	112.29240	0.11229	134.428	16.15	0.21	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	161.22950	0.16123	136.19220	0.13619	161.230	16.23	0.24	41,166,619.65	12,600	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	164.09810	0.16410	138.76390	0.13876	164.098	16.23	0.25	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	248.08750	0.24809	214.02400	0.21402	248.088	16.61	0.33	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	289.94560	0.28995	252.57350	0.25257	289.946	16.78	0.36	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	298.77710	0.29878	260.74850	0.26075	298.777	16.81	0.37	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	312.31160	0.31231	273.30140	0.27330	312.312	16.86	0.38	13,356,466.19	2,600	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	326.18800	0.32619	286.20210	0.28620	326.188	16.92	0.39	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	573.82720	0.57383	614.09520	0.61410	573.827	16.95	0.60	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	340.40190	0.34040	299.44950	0.29945	340.402	16.97	0.40	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	345.21680	0.34522	303.94220	0.30394	345.217	16.98	0.41	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	548.08350	0.54808	586.74980	0.58675	548.083	17.04	0.58	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	411.17100	0.41117	365.81220	0.36581	411.171	17.21	0.45	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Call	476.37790	0.47638	510.39650	0.51040	476.378	17.29	0.53	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	438.17790	0.43818	391.29650	0.39130	438.178	17.29	0.47	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	433.85370	0.43385	464.10770	0.46411	433.854	17.50	0.50	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	395.54270	0.39554	423.18490	0.42318	395.543	17.73	0.46	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	340.82390	0.34082	364.65820	0.36466	340.824	18.10	0.41	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	328.32820	0.32833	351.28040	0.35128	328.328	18.20	0.40	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	290.74490	0.29074	311.02680	0.31103	290.745	18.50	0.36	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	834.11480		0.83411		772.17520	0.77218	834.115	18.67	0.65	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	187.44340		0.18744		200.35250	0.20035	187.443	19.59	0.25	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	170.88160		0.17088		182.58870	0.18259	170.882	19.82	0.23	62,642,449.80	20,000	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,232.68160		1.23268		1,163.48870	1.16349	1,232.682	19.82	0.77	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	151.64940		0.15165		161.96460	0.16196	151.649	20.12	0.21	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	107.38100		0.10738		114.86640	0.11487	107.381	20.89	0.16	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	96.75710		0.09676		103.46620	0.10347	96.757	21.10	0.14	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	95.84810		0.09585		102.49020	0.10249	95.848	21.12	0.14	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	67.26380		0.06726		71.83260	0.07183	67.264	21.84	0.10	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	42.92520		0.04293		45.76340	0.04576	42.925	22.78	0.07	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	10.57090		0.01057		11.53090	0.01153	10.571	23.17	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	9.10020		0.00910		9.93070	0.00993	9.100	23.18	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	2.79210		0.00279		3.05670	0.00306	2.792	23.21	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.44630		13.44630		13.52730	13.52730		17.52	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	505.57960		0.50558		453.69210	0.45369	505.580	17.63	0.50	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	3.31060		0.00331		3.53950	0.00354	3.311	22.95	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.45630		13.45630		13.53740	13.53740		17.40	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.46840		13.46840		13.54950	13.54950		17.31	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.48260		13.48260		13.56370	13.56370		17.36	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	365.79910		0.36580		327.74200	0.32774	365.799	16.85	0.39	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	181.35250		0.18135		193.62110	0.19362	181.353	20.06	0.22	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	164.73470		0.16473		176.15220	0.17615	164.735	20.30	0.20	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.52690		13.52690		13.60820	13.60820		17.23	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	414.83460		0.41483		378.99560	0.37900	414.835	16.82	0.40	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	424.72220		0.42472		388.37100	0.38837	424.722	16.85	0.41	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	439.78710		0.43979		402.66880	0.40267	439.787	16.90	0.41	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	492.00230		0.49200		452.35780	0.45236	492.002	17.07	0.44	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.52890		13.52890		13.61020	13.61020		17.23	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	161.50870		0.16151		0.00000	0.00000	161.509	15.92	0.21	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	368.48510		0.36849		335.41800	0.33542	368.485	16.66	0.37	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	163.90730		0.16391		0.00000	0.00000	163.907	20.52	0.19	1,228,828.76	484	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	131.72960		0.13173		142.35710	0.14236	131.730	21.00	0.16	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.55310		13.55310		13.63450	13.63450		17.25	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.55710		13.55710		13.63850	13.63850		17.25	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.62170		13.62170		13.70330	13.70330		17.16	0.00	2,860,557.00	210	117,021.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	85.86620		0.08587		80.87910	0.08088	85.866	15.61	0.11	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	155.46800		0.15547		144.65400	0.14465	155.468	15.65	0.18	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	180.04740		0.18005		167.61870	0.16762	180.047	15.73	0.20	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	344.21980		0.34422		319.82310	0.31982	344.220	16.23	0.32	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	456.90800		0.45691		427.39850	0.42740	456.908	16.62	0.38	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	522.36580		0.52237		490.20270	0.49020	522.366	16.82	0.42	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	532.83940		0.53284		500.26830	0.50027	532.839	16.85	0.42	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	835.74570		0.83575		792.72300	0.79272	835.746	17.69	0.54	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	517.35370		0.51735		554.34130	0.55434	517.354	17.85	0.44	0.00	0	767.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,020.43610	1.02044	972.78420	0.97278	1,020.436	18.16	0.60	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	297.30230	0.29730	320.65410	0.32065	297.302	19.48	0.28	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	281.43890	0.28144	304.43850	0.30444	281.439	19.63	0.26	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	262.66130	0.26266	285.04410	0.28504	262.661	19.78	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	239.19250	0.23919	259.86440	0.25986	239.193	19.99	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	211.37020	0.21137	229.94670	0.22995	211.370	20.28	0.21	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	206.24460	0.20624	224.42640	0.22443	206.245	20.33	0.20	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	177.15320	0.17715	193.05190	0.19305	177.153	20.68	0.18	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	152.58330	0.15258	166.47880	0.16648	152.583	21.04	0.16	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	138.89510	0.13890	151.64830	0.15165	138.895	21.26	0.14	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.69490	13.69490	13.77680	13.77680		17.30	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,662.38450	1.66238	1,604.53750	1.60454	1,662.385	19.43	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	230.28910	0.23029	247.88280	0.24788	230.289	20.53	0.20	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.72650	13.72650	13.80850	13.80850		17.28	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.73440	13.73440	13.81650	13.81650		17.33	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.80150	13.80150	13.88390	13.88390		17.35	0.00	276,030.00	20	104,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	17.40680	0.01741	18.35200	0.01835	17.407	14.02	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	49.79510	0.04980	46.76370	0.04676	49.795	14.46	0.06	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	121.13500	0.12114	113.11310	0.11311	121.135	15.12	0.13	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	319.74700	0.31975	301.51420	0.30151	319.747	15.97	0.26	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	396.22150	0.39622	374.41500	0.37441	396.222	16.16	0.30	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	411.92270	0.41192	389.41110	0.38941	411.923	16.19	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	432.06430	0.43206	408.66280	0.40866	432.064	16.24	0.32	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	546.92760	0.54693	0.00000	0.00000	546.928	16.59	0.37	256,497.15	50	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	727.91000	0.72791	691.22720	0.69123	727.910	17.11	0.44	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	762.43310	0.76243	724.72440	0.72472	762.433	17.20	0.45	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	531.20400	0.53120	0.00000	0.00000	531.204	18.69	0.38	260,443.26	50	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	507.09190	0.50709	536.19890	0.53620	507.092	18.84	0.36	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	442.07590	0.44208	468.03970	0.46804	442.076	19.30	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	436.13360	0.43613	461.80440	0.46180	436.134	19.35	0.32	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	246.85510	0.24686	263.12490	0.26312	246.855	20.90	0.19	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	232.23000	0.23223	247.59240	0.24759	232.230	21.08	0.18	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry			13.82890	13.82890	13.91140	13.91140		17.34	0.00	0.00	0	605.00
\$ / R	On 20/07/2018	Any day expiry			13.86390	13.86390	13.94660	13.94660		17.41	0.00	0.00	0	2,800.00
\$ / R	On 13/08/2018	Any day expiry			13.91070	13.91070	13.99340	13.99340		17.44	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.97880	13.97880	14.06180	14.06180		17.47	0.00	0.00	0	1,530.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	22.31540	0.02232	25.82460	0.02582	22.315	13.24	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	327.00850	0.32701	306.99870	0.30700	327.008	15.93	0.23	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	339.97240	0.33997	321.68000	0.32168	339.972	15.97	0.24	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	409.53740	0.40954	388.35330	0.38835	409.537	16.13	0.27	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	446.73260	0.44673	469.41920	0.46942	446.733	19.99	0.28	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	435.24710	0.43525	457.40640	0.45741	435.247	20.07	0.28	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	419.45660	0.41946	440.88640	0.44089	419.457	20.19	0.27	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.09390	14.09390	14.17630	14.17630		17.81	0.00	0.00	0	70.00

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 14/12/2018	Foreign Exchange Future			14.15680		14.15680		14.23870	14.23870		17.94	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.28070		14.28070		14.36160	14.36160		18.18	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.34770		14.34770		14.42800	14.42800		18.26	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.52640		14.52640		14.60520	14.60520		18.44	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.36970		15.36970		15.44330	15.44330		19.45	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.48140		15.48140		15.55430	15.55430		19.57	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.59780		15.59780		15.67020	15.67020		19.65	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.43820		13.43820		13.51910	13.51910		17.38	0.00	282,202.20	21	549.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.62170		13.62170		13.70330	13.70330		17.16	0.00	0.00	0	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.80150		13.80150		13.88390	13.88390		17.35	0.00	0.00	0	172.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.97880		13.97880		14.06180	14.06180		17.47	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.52640		14.52640		14.60520	14.60520		18.44	0.00	0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry			18.02800		18.02800		18.07340	18.07340		16.17	0.00	0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry	17.75	Put	109.88540		0.10989		104.52000	0.10452	109.885	16.46	0.30	0.00	0	1,000.00
£ / R	On 31/10/2017	Any day expiry			18.13040		18.13040		18.17010	18.17010		17.00	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.28680		18.28680		18.32790	18.32790		18.35	0.00	13,715,100.00	750	200,109.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	700.37780		0.70038		713.94780	0.71395	700.378	18.26	0.54	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	233.31820		0.23332		237.06680	0.23707	233.318	20.35	0.23	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.58610		18.58610		18.62790	18.62790		18.06	0.00	0.00	0	1,420.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	289.46830		0.28947		286.50550	0.28651	289.468	17.27	0.21	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	458.71600		0.45872		476.18810	0.47619	458.716	19.55	0.30	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.87920		18.87920		18.92160	18.92160		17.83	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.16890		19.16890		19.21130	19.21130		17.79	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.81950		19.81950		19.85940	19.85940		17.71	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12106		0.12106		0.12178	0.12178		19.10	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12334		0.12334		0.12406	0.12406		17.17	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12560		0.12560		0.12633	0.12633		15.72	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13459		0.13459		0.13459	0.13459		21.86	0.00	0.00	0	0.00
€ / R	On 27/09/2017	Any day expiry			15.92350		15.92350		15.99680	15.99680		13.00	0.00	0.00	0	800.00
€ / R	On 03/10/2017	Any day expiry			15.93820		15.93820		15.97060	15.97060		12.95	0.00	0.00	0	0.00
€ / R	On 03/10/2017	Any day expiry	15.94	Put	156.60860		0.15661		0.00000	0.00000	156.609	12.98	0.50	79,373,882.00	10,000	10,000.00
€ / R	On 27/10/2017	Any day expiry			16.02530		16.02530		16.09920	16.09920		13.91	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			16.13070		16.13070		16.20570	16.20570		15.12	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.19650		16.19650		16.27230	16.27230		16.16	0.00	36,215,374.00	2,236	93,556.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	18.56680		0.01857		14.33780	0.01434	18.567	16.59	0.03	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	438.84670		0.43885		457.53720	0.45754	438.847	16.52	0.46	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.22710		16.22710		16.30320	16.30320		16.20	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.34790		16.34790		16.42410	16.42410		16.29	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	369.49790		0.36950		330.85980	0.33086	369.498	15.62	0.34	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.50570		16.50570		16.58220	16.58220		16.32	0.00	2,475,855.00	150	14,672.00

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 19/03/2018	Foreign Exchange Future	15.05	Put	176.73990		0.17674		157.09170	0.15709	176.740	15.09	0.18	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	188.10050		0.18810		167.56960	0.16757	188.100	15.12	0.19	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	756.81580		0.75682		786.48450	0.78648	756.816	16.32	0.52	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.81420		16.81420		16.89220	16.89220		16.41	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	43.86960		0.04387		40.26890	0.04027	43.870	14.56	0.05	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	274.78650		0.27479		254.86960	0.25487	274.787	15.15	0.21	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	221.49620		0.22150		228.14380	0.22814	221.496	20.86	0.15	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.12510		17.12510		17.20410	17.20410		16.52	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.15020		18.15020		18.21840	18.21840		17.31	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.60273		93.60273		93.63495	93.63495			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.58737		90.58737		90.61830	90.61830			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.32180		89.32180		89.35202	89.35202			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.49876		91.49876		91.52828	91.52828			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.31059		95.31059		95.33974	95.33974			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.86653		93.86653		93.89620	93.89620			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.95357		95.95357		95.98396	95.98396			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			99.70972		99.70972		99.74067	99.74067			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			99.75936		99.75936		99.75893	99.75893			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.61847		99.61847		99.61830	99.61830			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.65782		99.65782		99.65656	99.65656			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.69864		99.69864		99.69222	99.69222			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			98.90220		98.90220		98.90180	98.90180			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.35353		98.35353		98.35284	98.35284			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.16472		98.16472		98.15796	98.15796			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.43000		98.43000		98.42000	98.42000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			98.72273		98.72273		98.70840	98.70840			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.00330		99.00330		98.98450	98.98450			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.31309		99.31309		99.28806	99.28806			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.13370		95.13370		95.11860	95.11860			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.29956		94.29956		94.29217	94.29217			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			93.43457		93.43457		93.43577	93.43577			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			93.55264		93.55264		93.56104	93.56104			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			95.70155		95.70155		95.71441	95.71441			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			95.78791		95.78791		95.80354	95.80354			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			96.93881		96.93881		96.95689	96.95689			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			99.11976		99.11976		99.13933	99.13933			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future			563.22700		563.22700		562.49800	562.49800			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 01/02/2018	Index Future	573.58200		573.58200		572.84200	572.84200			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	584.26100		584.26100		583.50900	583.50900			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	649.53300		649.53300		648.55200	648.55200			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	661.47600		661.47600		660.47800	660.47800			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	673.79000		673.79000		672.77700	672.77700			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	582.78200		582.78200		581.89900	581.89900			0.00	833,378,260.00	143	929.00
ALBI	On 01/02/2018	Index Future	593.49700		593.49700		592.60000	592.60000			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	604.54600		604.54600		603.63400	603.63400			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.83380	10.83380		10.80030	10.80030			16.66	0.00	216,676.00	20	15,898.00
AU\$ / R	On 27/12/2017	Any day expiry	10.84730	10.84730		10.81380	10.81380			16.61	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.96990	10.96990		10.93590	10.93590			16.35	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.10170	11.10170		11.06740	11.06740			15.39	0.00	0.00	0	1,500.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.22870	11.22870		11.19470	11.19470			14.87	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.61670	11.61670		11.57380	11.57380			14.89	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.97590	10.97590		11.00520	11.00520			15.60	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.12690	11.12690		11.15650	11.15650			15.41	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.27140	11.27140		11.30130	11.30130			16.11	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.04930	14.04930		14.12110	14.12110			17.70	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.33440	14.33440		14.40780	14.40780			17.44	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.61690	14.61690		14.69150	14.69150			17.07	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.69340	15.69340		15.69340	15.69340			16.83	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.03360	2.03360		2.04250	2.04250			17.44	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.04890	2.04890		2.05900	2.05900			17.07	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.06510	2.06510		2.07490	2.07490			16.74	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.05560	2.05560		2.05560	2.05560			17.14	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.18470	2.18470		2.19460	2.19460			18.14	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.22650	2.22650		2.23670	2.23670			17.45	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.26940	2.26940		2.27920	2.27920			17.06	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.45170	2.45170		2.45170	2.45170			17.96	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

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
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	10.65032		77.20744		10.67503	77.05454			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.75152		78.62704		10.77708	78.47143			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.85033		76.29925		10.87675	76.14091			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	10.94057		79.63573		10.96027	79.49883			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.03981		81.09991		11.06018	80.96056			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.14170		78.34832		11.16277	78.20655			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	581.55200		581.55200		580.63900	580.63900			0.00	0.00	0	670.00
GOVI	On 01/02/2018	GOVI	592.24400		592.24400		591.31600	591.31600			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	603.27000		603.27000		602.32700	602.32700			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.72620		1.72620		1.73610	1.73610		16.93	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.75300		1.75300		1.76310	1.76310		17.10	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.77840		1.77840		1.78880	1.78880		16.91	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.88140		1.88140		1.88140	1.88140		18.26	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	130.11367		130.11367		130.06173	130.06173			0.00	0.00	0	914.00
I2025	On 01/02/2018	Bond Future	131.21444		131.21444		131.16207	131.16207			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.70808		133.70808		133.65607	133.65607			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	100.05381		100.05381		100.13194	100.13194			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.92889		101.92889		102.00892	102.00892			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.84900		102.84900		102.93152	102.93152			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	104.72991		104.72991		104.48175	104.48175			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.69267		106.69267		106.44034	106.44034			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.63359		107.63359		107.37746	107.37746			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	128.79498		128.79498		128.82975	128.82975			0.00	11,591,548.20	90	19,634.00

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 01/02/2018	Bond Future	129.70367		129.70367		129.73984	129.73984			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	132.16868		132.16868		132.20678	132.20678			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	124.14302		124.14302		124.17552	124.17552			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	126.46951		126.46951		126.50327	126.50327			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	127.27497		127.27497		127.31053	127.31053			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	132.22494		132.22494		132.25982	132.25982			0.00	11,900,244.60	90	22,507.00
I2050	On 01/02/2018	Bond Future	133.02965		133.02965		133.06575	133.06575			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	135.55783		135.55783		135.59591	135.59591			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	250.68200		250.68200		250.61600	250.61600			0.00	0.00	0	1,166.00
IGOV	On 01/02/2018	Index Future	255.38000		255.38000		255.31400	255.31400			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.23300		260.23300		260.16900	260.16900			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	6.90000		93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	6.88000		93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	6.76000		93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	6.75000		93.25000		6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.66000		93.34000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.55000		93.45000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.58000		93.42000		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.64000		93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.71000		93.29000		6.71000	93.29000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12800		0.12800		0.12840	0.12840			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12730		0.12730		0.12830	0.12830			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12690		0.12690		0.12770	0.12770			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	1.72850		1.72850		1.73640	1.73640		15.59	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.75590		1.75590		1.76380	1.76380		15.71	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.78320		1.78320		1.79120	1.79120		15.82	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.89580		1.89580		1.89580	1.89580		15.95	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.91230		9.91230		9.87340	9.87340		17.42	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	10.03230		10.03230		9.99290	9.99290		17.14	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	10.14910		10.14910		10.10980	10.10980		16.00	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 14/06/2019	Foreign Exchange Future			10.46160		10.46160		10.46160	10.46160		15.63	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31750		1.31750		1.31890	1.31890			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33060		1.33060		1.33450	1.33450			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.34530		1.34530		1.34920	1.34920			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			1.36080		1.36080		1.35570	1.35570			0.00	0.00	0	5,270.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.36440		1.36440		1.35940	1.35940			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.36790		1.36790		1.36280	1.36280			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.20530		1.20530		1.20370	1.20370			0.00	0.00	0	5,150.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.21170		1.21170		1.21010	1.21010			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21830		1.21830		1.21670	1.21670			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.41370		117.07059		8.44108	116.88416		7.41	0.00	471,209,124.75	4,025	137,841.00
R186	On 02/11/2017	Bond Future	8.60	Put	664.75000		0.66475		746.14000	0.74614	664.750	7.47	0.33	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	142.72000		0.14272		170.79000	0.17079	142.720	7.69	0.10	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.45446		113.92324		8.48300	113.73345		7.10	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	398.00000		0.39800		375.44000	0.37544	398.000	6.82	0.16	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	2,107.48000		0.210748		2,020.53000	2.02053	2,107.480	7.10	0.53	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,156.90000		1.15690		1,234.71000	1.23471	1,156.900	7.25	0.34	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	707.39000		0.70739		765.09000	0.76509	707.390	7.39	0.23	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	415.92000		0.41592		453.47000	0.45347	415.920	7.54	0.15	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.49477		116.04389		8.52450	115.85094		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			301.67069		301.67069		301.43766	301.43766			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.35038		300.35038		300.11427	300.11427			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			306.05836		306.05836		305.82090	305.82090			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			241.37399		241.37399		241.58929	241.58929		4.14	0.00	0.00	0	28,647.00
R202	On 01/02/2018	Bond Future			242.19339		242.19339		242.41379	242.41379		4.29	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			246.79626		246.79626		247.02326	247.02326		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			7.68935		101.69915		7.72635	101.54008		4.15	0.00	4,983,258.35	49	57,357.00
R2023	On 01/02/2018	Bond Future			7.70808		103.56910		7.74731	103.40720		4.28	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.71680		101.56734		7.75840	101.40266		4.28	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 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			9.01301		94.71432		9.03559	94.55763			0.00	0.00	0	58,574.00
R2030	On 01/02/2018	Bond Future			9.06366		92.45103		9.08703	92.29143			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.11738		94.17186		9.14153	94.00957			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			9.24055		93.04655		9.26329	92.87774		11.00	0.00	0.00	0	35,203.00
R2032	On 01/02/2018	Bond Future			9.29691		94.75742		9.32039	94.58558		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	2,037.79000		2.03779		1,967.66000	1.96766	2,037.790	10.34	0.46	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,394.61000		2.39461		2,316.12000	2.31612	2,394.610	10.41	0.51	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,785.72000		2.78572		2,698.90000	2.69890	2,785.720	10.48	0.56	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,992.58000		2.99258		2,901.65000	2.90165	2,992.580	10.52	0.59	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.35228		92.36438		9.37651	92.18956		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			9.47309		96.60123		9.49613	96.41464			0.00	483,682,358.61	5,007	32,964.00
R2035	On 01/02/2018	Bond Future			9.53505		98.37751		9.55883	98.18755			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.59242		95.70856		9.61691	95.51539			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			9.58656		92.79983		9.60943	92.61562		13.20	0.00	0.00	0	53,958.00
R2037	On 01/02/2018	Bond Future			9.64511		90.25107		9.66870	90.06340		12.44	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.70618		91.93090		9.73046	91.74007		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			6.75662		104.34619		6.75094	104.35229		14.51	0.00	0.00	0	45,060.00
R204	On 01/02/2018	Bond Future			6.55259		102.22678		6.54517	102.23304		13.65	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.15397		104.12973		6.14303	104.13639		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			9.72249		95.86399		9.74038	95.71104		13.92	0.00	0.00	0	16,396.00
R2040	On 01/02/2018	Bond Future			9.78315		93.12121		9.80159	92.96547		13.10	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.84624		94.85447		9.86522	94.69608		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			9.73649		93.03308		9.75427	92.87898		14.62	0.00	0.00	0	26,425.00
R2044	On 01/02/2018	Bond Future			9.79486		90.36343		9.81318	90.20646		13.75	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.85545		92.04534		9.87429	91.88573		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

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 02/11/2017	Bond Future			9.70707		92.31708		9.72999	92.11293		14.49	0.00	0.00	0	85,474.00
R2048	On 01/02/2018	Bond Future			9.76669		94.01454		9.79029	93.80677		13.62	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.82200		91.32777		9.84627	91.11633		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			7.00102		102.74798		7.03609	102.67771		1.19	0.00	0.00	0	41,067.00
R207	On 01/02/2018	Bond Future			6.93525		100.99610		6.97514	100.92460		1.42	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.85011		102.87610		6.89613	102.80355		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			7.24026		99.24197		7.27104	99.15158		2.19	0.00	0.00	0	32,186.00
R208	On 01/02/2018	Bond Future			7.22409		101.06679		7.25758	100.97478		2.46	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.19464		99.54700		7.23121	99.45358		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			9.42403		73.15028		9.44659	72.99638		13.23	0.00	0.00	0	125,917.00
R209	On 02/11/2017	Bond Future	8.30	Call	7.08000		0.00708		7.07000	0.00707	7.080	12.65	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	332.40000		0.33240		308.64000	0.30864	332.400	12.94	0.19	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	1,023.09000		1.02309		965.03000	0.96503	1,023.090	13.14	0.43	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	862.09000		0.86209		924.03000	0.92403	862.090	13.30	0.37	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	513.72000		0.51372		551.85000	0.55185	513.720	13.46	0.25	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	332.50000		0.33250		359.95000	0.35995	332.500	13.58	0.18	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	216.08000		0.21608		235.73000	0.23573	216.080	13.68	0.12	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	16.31000		0.01631		19.18000	0.01918	16.310	14.13	0.01	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.47685		74.49533		9.50006	74.33861		12.36	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,224.93000		1.22493		1,292.23000	1.29223	1,224.930	12.67	0.32	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.00	Put	945.82000		0.94582		1,001.85000	1.00185	945.820	12.81	0.26	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	790.91000		0.79091		841.12000	0.84112	790.910	12.90	0.23	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.52862		72.73282		9.55247	72.57341		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
R210	On 02/11/2017	Bond Future			185.22526		185.22526		185.44514	185.44514			0.00	0.00	0	2,179.00

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 01/02/2018	Bond Future	188.69653		188.69653		188.92144	188.92144			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future	189.86000		189.86000		190.09098	190.09098			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	151.45284		151.45284		151.18875	151.18875			0.00	11,207,510.16	74	4,064.00
R212	On 01/02/2018	Bond Future	152.25288		152.25288		151.98455	151.98455			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future	155.14639		155.14639		154.87449	154.87449			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	9.10462	85.24662		9.12734	85.09311			10.73	0.00	0.00	0	62,290.00
R213	On 01/02/2018	Bond Future	9.15875	86.81404		9.18221	86.65779			10.10	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.20815	84.88068		9.23234	84.72173			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	9.62093	72.39255		9.63865	72.26788			14.12	0.00	0.00	0	43,682.00
R214	On 01/02/2018	Bond Future	9.67793	73.72368		9.69616	73.59675			13.14	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.73067	71.80009		9.74939	71.67097			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	24,132.80000	24,132.80000		24,245.67000	24,245.67000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,504.06000	24,504.06000		24,620.97000	24,620.97000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.01120	10.01120		10.04150	10.04150			16.13	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.16030	10.16030		10.19000	10.19000			15.92	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.30600	10.30600		10.33600	10.33600			15.51	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.88910	10.88910		10.88910	10.88910			15.92	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.77900	3.77900		3.77100	3.77100			14.44	0.00	0.00	0	18,650.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.73820	3.73820		3.72990	3.72990			14.37	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.69970	3.69970		3.69120	3.69120			15.17	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.57250	3.57250		3.57250	3.57250			15.70	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.37410	1.37410		1.36300	1.36300				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.35550	1.35550		1.34440	1.34440				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.33860	1.33860		1.32750	1.32750				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
Total for Derivatives :												2,611,119,467.28	105,861	6,071,053.00

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
Grand Total:											2,611,119,467.28	105,861	6,071,053.00