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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/11/2017

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 15/11/2017	Any day expiry	14.39150	14.39150		14.42610	14.42610		16.65	0.00	2,874,000.00	200	0.00	
\$ / R	On 16/11/2017	Any day expiry	14.39380	14.39380		14.42610	14.42610		16.67	0.00	4,311,690.00	300	0.00	
\$ / R	On 17/11/2017	Any day expiry	14.39380	14.39380		14.42610	14.42610		16.33	0.00	0.00	0	238.00	
\$ / R	On 23/11/2017	Any day expiry	14.40560	14.40560		14.44270	14.44270		15.42	0.00	4,318,350.00	300	300.00	
\$ / R	On 23/11/2017	Any day expiry	14.17	Call	286.53270	0.28653	325.76280	0.32576	286.533	16.34	0.76	0.00	0	10,000.00
\$ / R	On 27/11/2017	Any day expiry	14.41520	14.41520		14.45200	14.45200		16.47	0.00	0.00	0	0.00	
\$ / R	On 27/11/2017	Any day expiry	14.54	Call	122.14080	0.12214	148.65790	0.14866	122.141	16.96	0.40	0.00	0	300.00
\$ / R	On 27/11/2017	Any day expiry	14.70	Call	75.99480	0.07599	96.76820	0.09677	75.995	17.52	0.27	0.00	0	50.00
\$ / R	On 28/11/2017	Any day expiry	14.41760	14.41760		14.45430	14.45430		16.89	0.00	0.00	0	1,990.00	
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	4.44170	0.00444	5.13060	0.00513	4.442	17.79	0.02	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.12870	0.00013	0.17610	0.00018	0.129	33.32	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry	14.42240	14.42240		14.45890	14.45890		17.32	0.00	0.00	0	2,708.00	
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	1.05600	0.00106	1.08110	0.00108	1.056	23.68	0.00	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry	14.43200	14.43200		14.46820	14.46820		17.21	0.00	0.00	0	24.00	
\$ / R	On 14/12/2017	Any day expiry	14.45610	14.45610		14.49130	14.49130		17.35	0.00	0.00	0	241.00	
\$ / R	On 15/12/2017	Any day expiry	14.45850	14.45850		14.49370	14.49370		17.53	0.00	202,104.00	14	1,781.00	

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		14.46570	14.46570		14.50060	14.50060		17.56	0.00	686,932,695.90	47,487	1,070,744.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	0.42250	0.00042	0.56550	0.00057	0.423	23.46	0.00	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	0.72300	0.00072	0.89790	0.00090	0.723	22.36	0.00	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	1.02310	0.00102	1.21310	0.00121	1.023	21.66	0.00	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	1.11640	0.00112	1.30880	0.00131	1.116	21.49	0.00	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	1.14110	0.00114	1.33390	0.00133	1.141	21.44	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	1.73210	0.00173	1.92180	0.00192	1.732	20.61	0.01	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	2.16180	0.00216	2.33600	0.00234	2.162	20.17	0.01	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	2.47080	0.00247	2.62890	0.00263	2.471	19.90	0.01	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	3.02210	0.00302	3.14340	0.00314	3.022	19.51	0.01	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	3.78520	0.00379	3.84290	0.00384	3.785	19.07	0.01	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	3.87180	0.00387	3.92140	0.00392	3.872	19.03	0.01	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	6.68890	0.00669	6.42160	0.00642	6.689	17.97	0.02	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	9.20900	0.00921	8.47020	0.00847	9.209	17.80	0.03	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	9.80700	0.00981	9.06550	0.00907	9.807	17.77	0.03	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	10.76970	0.01077	10.02750	0.01003	10.770	17.72	0.03	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	11.81660	0.01182	11.07840	0.01108	11.817	17.67	0.04	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	12.56430	0.01256	11.83150	0.01183	12.564	17.64	0.04	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	1,278.26430	1.27826	1,312.43150	1.31243	1,278.264	17.64	0.96	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	12.95390	0.01295	12.22470	0.01222	12.954	17.62	0.04	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	13.35420	0.01335	12.62890	0.01263	13.354	17.61	0.04	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	1,230.32230	1.23032	1,264.51310	1.26451	1,230.322	17.56	0.95	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	19.65990	0.01966	19.04810	0.01905	19.660	17.39	0.06	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	22.71170	0.02271	22.17790	0.02218	22.712	17.31	0.07	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	995.78510	0.99579	1,030.37190	1.03037	995.785	17.14	0.91	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	905.15580	0.90516	940.05340	0.94005	905.156	16.98	0.89	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	59.89810	0.05990	60.29840	0.06030	59.898	16.74	0.15	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	765.59810	0.76560	800.89840	0.80090	765.598	16.74	0.85	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	67.36590	0.06737	66.71860	0.06672	67.366	16.79	0.17	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	632.07340	0.63207	665.47330	0.66547	632.073	16.94	0.78	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	580.91850	0.58092	613.72450	0.61372	580.918	17.03	0.75	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	115.21850	0.11522	113.12450	0.11312	115.219	17.03	0.25	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	211.19010	0.21119	205.89850	0.20590	211.190	17.34	0.39	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	336.89760	0.33690	364.50330	0.36450	336.898	17.50	0.54	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	290.55800	0.29056	315.07800	0.31508	290.558	17.70	0.49	0.00	0	7,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	324.85800	0.32486	314.47800	0.31448	324.858	17.70	0.51	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	239.72320	0.23972	261.74020	0.26174	239.723	18.06	0.43	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	158.35470	0.15835	175.29880	0.17530	158.355	18.81	0.31	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	135.27470	0.13527	150.47740	0.15048	135.275	19.09	0.27	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	113.55360	0.11355	126.96180	0.12696	113.554	19.39	0.24	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	111.75290	0.11175	125.00470	0.12500	111.753	19.42	0.23	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	59.60340	0.05960	68.08980	0.06809	59.603	20.37	0.14	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	50.40720	0.05041	57.82940	0.05783	50.407	20.62	0.12	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	25.41680	0.02542	29.82480	0.02982	25.417	21.55	0.06	0.00	0	117,200.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.22190	0.00322	3.98280	0.00398	3.222	23.62	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	2.64300	0.00264	3.28060	0.00328	2.643	23.82	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	1.99720	0.00200	2.22860	0.00223	1.997	28.36	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.47520	14.47520	14.51020	14.51020		18.07	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	38.80470	0.03880	37.95980	0.03796	38.805	17.45	0.10	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	2.91420	0.00291	3.25830	0.00326	2.914	27.61	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.48720	14.48720	14.52220	14.52220		18.17	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			14.49190	14.49190	14.52690	14.52690		18.35	0.00	0.00	0	0.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	364.35850	0.36436	391.58760	0.39159	364.358	18.35	0.51	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	251.10410	0.25110	0.00000	0.00000	251.104	19.02	0.39	1,123,458.60	200	200.00
\$ / R	On 02/01/2018	Any day expiry			14.50150	14.50150	14.53650	14.53650		18.32	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.50620	14.50620	14.54130	14.54130		18.47	0.00	0.00	0	241.00
\$ / R	On 09/01/2018	Any day expiry			14.51810	14.51810	14.55330	14.55330		18.58	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	36.25740	0.03626	38.25620	0.03826	36.257	17.73	0.08	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	321.90700	0.32191	345.56110	0.34556	321.907	19.07	0.43	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	281.59780	0.28160	303.51920	0.30352	281.598	19.29	0.39	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			14.52050	14.52050	14.55570	14.55570		18.64	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			14.52530	14.52530	14.56040	14.56040		18.76	0.00	0.00	0	241.00
\$ / R	On 16/01/2018	Any day expiry			14.53480	14.53480	13.53960	13.53960		18.73	0.00	4,357,660.00	300	300.00
\$ / R	On 18/01/2018	Any day expiry			14.53960	14.53960	14.57480	14.57480		18.70	0.00	0.00	0	241.00
\$ / R	On 25/01/2018	Any day expiry			14.55660	14.55660	14.59140	14.59140		18.50	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.57120	14.57120	14.60570	14.60570		18.34	0.00	21,507,360.00	1,480	84.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	66.52720	0.06653	64.96770	0.06497	66.527	17.63	0.11	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	69.17460	0.06917	67.54010	0.06754	69.175	17.63	0.12	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	73.29840	0.07330	71.54720	0.07155	73.298	17.64	0.12	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	88.43730	0.08844	86.25210	0.08625	88.437	17.65	0.14	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.57360	14.57360	14.60810	14.60810		18.33	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	24.31210	0.02431	24.23290	0.02423	24.312	19.28	0.04	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	46.10360	0.04610	46.52480	0.04652	46.104	17.79	0.08	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	55.43930	0.05544	54.11160	0.05411	55.439	17.61	0.10	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	271.58740	0.27159	286.57230	0.28657	271.587	19.43	0.33	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	204.13170	0.20413	216.41600	0.21642	204.132	19.95	0.26	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	157.68650	0.15769	167.93900	0.16794	157.686	20.43	0.21	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	144.67200	0.14467	154.31330	0.15431	144.672	20.58	0.20	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			14.58570	14.58570	14.62000	14.62000		18.26	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	181.37290	0.18137	176.11640	0.17612	181.373	17.57	0.24	0.00	0	35,000.00
\$ / R	On 12/02/2018	Any day expiry			14.60030	14.60030	14.63430	14.63430		18.33	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	222.48490	0.22248	215.72470	0.21572	222.485	17.68	0.27	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			14.60270	14.60270	14.63670	14.63670		18.13	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.60760	14.60760	14.64140	14.64140		18.12	0.00	0.00	0	0.00
\$ / R	On 28/02/2018	Any day expiry			14.63800	14.63800	14.67180	14.67180		17.95	0.00	0.00	0	0.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	340.33890	0.34034	331.36340	0.33136	340.339	17.48	0.35	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry			14.64030	14.64030	14.67420	14.67420		17.94	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry	13.50	Put	134.95290	0.13495	130.64770	0.13065	134.953	17.10	0.18	0.00	0	100,000.00

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\$ / R		On 02/03/2018	Any day expiry		14.64260	14.64260	14.67650	14.67650		17.94	0.00	0.00	0	0.00
\$ / R	13.40	Put	On 02/03/2018	Any day expiry	116.39470	0.11639	112.65400	0.11265	116.395	17.07	0.16	0.00	0	100,000.00
\$ / R		On 19/03/2018	Foreign Exchange Future		14.68170	14.68170	14.71620	14.71620		17.75	0.00	54,762,741.00	3,730	183,307.00
\$ / R	12.00	Put	On 19/03/2018	Foreign Exchange Future	15.54130	0.01554	15.34430	0.01534	15.541	18.21	0.03	0.00	0	225,000.00
\$ / R	12.36	Put	On 19/03/2018	Foreign Exchange Future	27.98990	0.02799	27.46270	0.02746	27.990	17.78	0.04	0.00	0	20,880.00
\$ / R	12.40	Put	On 19/03/2018	Foreign Exchange Future	29.81010	0.02981	29.23070	0.02923	29.810	17.73	0.05	0.00	0	2,500.00
\$ / R	12.50	Put	On 19/03/2018	Foreign Exchange Future	34.82270	0.03482	34.09660	0.03410	34.823	17.61	0.05	0.00	0	26,000.00
\$ / R	12.57	Put	On 19/03/2018	Foreign Exchange Future	38.75660	0.03876	37.91350	0.03791	38.757	17.52	0.06	0.00	0	3,000.00
\$ / R	12.94	Put	On 19/03/2018	Foreign Exchange Future	66.65710	0.06666	64.93610	0.06494	66.657	17.08	0.09	0.00	0	5,000.00
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	72.51620	0.07252	70.60420	0.07060	72.516	17.00	0.10	0.00	0	94,964.00
\$ / R	13.22	Put	On 19/03/2018	Foreign Exchange Future	97.89670	0.09790	95.15460	0.09515	97.897	16.74	0.13	0.00	0	15,000.00
\$ / R	13.25	Put	On 19/03/2018	Foreign Exchange Future	101.87790	0.10188	99.00500	0.09900	101.878	16.70	0.14	0.00	0	2,478.00
\$ / R	13.38	Put	On 19/03/2018	Foreign Exchange Future	124.81820	0.12482	121.40700	0.12141	124.818	16.74	0.16	0.00	0	2,500.00
\$ / R	13.40	Put	On 19/03/2018	Foreign Exchange Future	128.66330	0.12866	125.16420	0.12516	128.663	16.75	0.16	11,889,710.00	5,000	7,500.00
\$ / R	13.50	Put	On 19/03/2018	Foreign Exchange Future	149.20530	0.14921	145.24460	0.14524	149.205	16.78	0.18	0.00	0	17,750.00
\$ / R	13.50	Call	On 19/03/2018	Foreign Exchange Future	1,330.90530	1.33091	1,361.44460	1.36144	1,330.905	16.78	0.82	0.00	0	15,000.00
\$ / R	13.60	Put	On 19/03/2018	Foreign Exchange Future	172.02920	0.17203	167.56750	0.16757	172.029	16.81	0.20	0.00	0	3,000.00
\$ / R	13.74	Put	On 19/03/2018	Foreign Exchange Future	208.01580	0.20802	202.79150	0.20279	208.016	16.86	0.23	0.00	0	20,880.00
\$ / R	13.76	Call	On 19/03/2018	Foreign Exchange Future	1,135.25410	1.13525	1,164.41540	1.16442	1,135.254	16.87	0.76	0.00	0	4,000.00
\$ / R	13.91	Put	On 19/03/2018	Foreign Exchange Future	258.37650	0.25838	252.13050	0.25213	258.377	16.92	0.28	0.00	0	7,000.00
\$ / R	14.05	Put	On 19/03/2018	Foreign Exchange Future	307.89050	0.30789	300.63250	0.30063	307.890	17.04	0.31	0.00	0	500.00
\$ / R	14.16	Put	On 19/03/2018	Foreign Exchange Future	351.44670	0.35145	343.31650	0.34332	351.447	17.16	0.34	0.00	0	750.00
\$ / R	14.18	Put	On 19/03/2018	Foreign Exchange Future	359.74320	0.35974	351.44780	0.35145	359.743	17.18	0.35	0.00	0	41,000.00
\$ / R	14.20	Put	On 19/03/2018	Foreign Exchange Future	368.15190	0.36815	359.69660	0.35970	368.152	17.20	0.35	0.00	0	65,000.00
\$ / R	14.44	Call	On 19/03/2018	Foreign Exchange Future	719.70760	0.71971	743.72340	0.74372	719.708	17.46	0.58	0.00	0	10,000.00
\$ / R	14.45	Call	On 19/03/2018	Foreign Exchange Future	714.64200	0.71464	738.56950	0.73857	714.642	17.47	0.58	0.00	0	17,000.00
\$ / R	14.49	Put	On 19/03/2018	Foreign Exchange Future	502.94580	0.50295	492.02880	0.49203	502.946	17.52	0.43	0.00	0	80,000.00
\$ / R	14.50	Call	On 19/03/2018	Foreign Exchange Future	689.71980	0.68972	713.21040	0.71321	689.720	17.53	0.57	0.00	0	240.00
\$ / R	14.50	Put	On 19/03/2018	Foreign Exchange Future	508.01980	0.50802	497.01040	0.49701	508.020	17.53	0.43	0.00	0	400.00
\$ / R	14.52	Put	On 19/03/2018	Foreign Exchange Future	518.24400	0.51824	507.06310	0.50706	518.244	17.55	0.44	0.00	0	1,000.00
\$ / R	14.68	Call	On 19/03/2018	Foreign Exchange Future	605.68610	0.60569	627.59150	0.62759	605.686	17.73	0.52	0.00	0	1,000.00
\$ / R	14.68	Put	On 19/03/2018	Foreign Exchange Future	603.98610	0.60399	591.39150	0.59139	603.986	17.73	0.48	0.00	0	1,000.00
\$ / R	14.75	Call	On 19/03/2018	Foreign Exchange Future	576.10730	0.57611	597.38220	0.59738	576.107	17.82	0.50	0.00	0	20,880.00
\$ / R	14.79	Put	On 19/03/2018	Foreign Exchange Future	668.25180	0.66825	654.66650	0.65467	668.252	17.89	0.51	0.00	0	100.00
\$ / R	14.79	Call	On 19/03/2018	Foreign Exchange Future	559.95180	0.55995	580.86650	0.58087	559.952	17.89	0.49	0.00	0	100.00
\$ / R	14.86	Call	On 19/03/2018	Foreign Exchange Future	532.65950	0.53266	552.94100	0.55294	532.659	17.99	0.48	0.00	0	15,000.00
\$ / R	14.90	Call	On 19/03/2018	Foreign Exchange Future	517.61320	0.51761	537.53740	0.53754	517.613	18.06	0.47	34,051,133.75	5,000	5,000.00
\$ / R	14.91	Call	On 19/03/2018	Foreign Exchange Future	513.91040	0.51391	533.74640	0.53375	513.910	18.07	0.46	0.00	0	8,395.00
\$ / R	14.95	Call	On 19/03/2018	Foreign Exchange Future	499.35120	0.49935	518.83210	0.51883	499.351	18.13	0.45	0.00	0	3,000.00
\$ / R	15.00	Call	On 19/03/2018	Foreign Exchange Future	481.68900	0.48169	500.72650	0.50073	481.689	18.21	0.44	0.00	0	6,126.00
\$ / R	15.11	Call	On 19/03/2018	Foreign Exchange Future	444.86080	0.44486	462.93750	0.46294	444.861	18.38	0.41	0.00	0	2,500.00
\$ / R	15.26	Call	On 19/03/2018	Foreign Exchange Future	398.91510	0.39892	415.71920	0.41572	398.915	18.61	0.38	0.00	0	2,500.00
\$ / R	15.46	Call	On 19/03/2018	Foreign Exchange Future	344.75370	0.34475	359.94730	0.35995	344.754	18.92	0.34	0.00	0	3,867.00
\$ / R	15.50	Call	On 19/03/2018	Foreign Exchange Future	334.94800	0.33495	349.86110	0.34986	334.948	18.98	0.33	0.00	0	65,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	318.45820	0.31846	0.00000	0.00000	318.458	19.10	0.32	27,973,032.00	6,000	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	292.08170	0.29208	305.71480	0.30571	292.082	19.30	0.30	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	233.88850	0.23389	245.62330	0.24562	233.888	19.80	0.25	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	208.66650	0.20867	219.51230	0.21951	208.667	20.06	0.22	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry			14.76440	14.76440	14.80030	14.80030		17.45	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.76670	14.76670	14.80270	14.80270		17.45	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	824.36570	0.82437	810.22990	0.81023	824.366	17.80	0.53	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	357.05380	0.35705	372.54980	0.37255	357.054	19.00	0.32	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.77820	14.77820	14.81430	14.81430		17.45	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	259.83400	0.25983	255.09150	0.25509	259.834	16.46	0.25	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	524.81900	0.52482	545.27770	0.54528	524.819	18.06	0.43	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	403.02930	0.40303	420.10230	0.42010	403.029	18.69	0.35	0.00	0	500.00
\$ / R	On 11/05/2018	Any day expiry			14.80350	14.80350	14.84000	14.84000		17.38	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			14.81040	14.81040	14.84710	14.84710		17.34	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	67.65160	0.06765	65.64640	0.06565	67.652	16.14	0.08	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	552.90610	0.55291	543.45820	0.54346	552.906	16.99	0.41	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	412.75340	0.41275	430.09800	0.43010	412.753	18.69	0.34	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			14.81270	14.81270	14.84940	14.84940		17.34	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.85020	14.85020	14.88730	14.88730		17.35	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	284.10070	0.28410	279.61380	0.27961	284.101	16.33	0.25	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	546.64100	0.54664	567.37530	0.56738	546.641	18.12	0.41	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	424.84880	0.42485	442.07690	0.44208	424.849	18.78	0.34	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.89250	14.89250	14.93000	14.93000		17.35	0.00	774,410.00	52	111,353.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	8.60120	0.00860	8.51880	0.00852	8.601	17.94	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	12.32520	0.01233	12.07280	0.01207	12.325	16.45	0.02	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	20.35180	0.02035	18.54670	0.01855	20.352	15.31	0.03	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	33.21450	0.03321	30.92560	0.03093	33.214	15.45	0.04	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	43.61070	0.04361	41.04080	0.04104	43.611	15.53	0.06	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	77.76370	0.07776	74.64040	0.07464	77.764	15.73	0.09	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	106.25490	0.10625	102.90560	0.10291	106.255	15.84	0.11	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	112.45720	0.11246	109.07470	0.10907	112.457	15.87	0.12	0.00	0	14,658.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	120.58040	0.12058	117.16200	0.11716	120.580	15.89	0.13	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	141.80860	0.14181	138.32820	0.13833	141.809	15.96	0.14	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	151.40120	0.15140	147.90430	0.14790	151.401	15.99	0.15	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	167.70190	0.16770	164.19190	0.16419	167.702	16.03	0.16	2,442,830.00	1,000	1,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	203.87610	0.20388	200.40080	0.20040	203.876	16.12	0.19	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	208.73310	0.20873	205.19020	0.20519	208.733	16.13	0.19	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	250.48930	0.25049	246.35400	0.24635	250.489	16.21	0.22	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	267.50260	0.26750	263.13120	0.26313	267.503	16.24	0.23	635,543,832.88	184,000	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	282.25900	0.28226	277.68350	0.27768	282.259	16.27	0.24	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	306.97070	0.30697	302.06160	0.30206	306.971	16.31	0.26	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	310.15780	0.31016	305.20330	0.30520	310.158	16.31	0.26	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	329.72280	0.32972	324.50570	0.32451	329.723	16.35	0.27	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	364.07390	0.36407	358.39950	0.35840	364.074	16.40	0.29	0.00	0	6,130.00

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 18/06/2018	Foreign Exchange Future	14.10	Put	400.61460	0.40061	394.46570	0.39447	400.615	16.45	0.31	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	462.28420	0.46228	454.02260	0.45402	462.284	16.59	0.34	5,096,455.00	1,000	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	870.24000	0.87024	896.65670	0.89666	870.240	17.13	0.56	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	825.43230	0.82543	851.22170	0.85122	825.432	17.24	0.54	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	704.48150	0.70448	727.96560	0.72797	704.481	17.62	0.48	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	693.41160	0.69341	716.67960	0.71668	693.412	17.66	0.48	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	594.80600	0.59481	616.03910	0.61604	594.806	18.03	0.43	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	564.15490	0.56415	584.70300	0.58470	564.155	18.16	0.41	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	407.79830	0.40780	424.14730	0.42415	407.798	19.04	0.31	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	365.13250	0.36513	380.27460	0.38027	365.133	19.35	0.29	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	359.59350	0.35959	374.70020	0.37470	359.593	19.39	0.28	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	344.59780	0.34460	359.75490	0.35975	344.598	19.47	0.27	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	339.14690	0.33915	354.12480	0.35412	339.147	19.51	0.27	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	274.55960	0.27456	287.37120	0.28737	274.560	19.94	0.22	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	263.29990	0.26330	275.70970	0.27571	263.300	20.03	0.22	3,236,675.00	1,000	2,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	236.05680	0.23606	247.46800	0.24747	236.057	20.26	0.20	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	227.67400	0.22767	238.76450	0.23876	227.674	20.34	0.19	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	216.26020	0.21626	226.91280	0.22691	216.260	20.45	0.18	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.91830	14.91830	14.95610	14.95610		17.34	0.00	13,267,675.00	890	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	306.32540	0.30633	301.23860	0.30124	306.325	16.30	0.25	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	567.17740	0.56718	587.38050	0.58738	567.177	18.24	0.40	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	446.44540	0.44645	463.49310	0.46349	446.445	18.90	0.33	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.92540	14.92540	14.96320	14.96320		17.37	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.96760	14.96760	15.00590	15.00590		17.34	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.97700	14.97700	15.01540	15.01540		17.37	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	461.82930	0.46183	453.90790	0.45391	461.829	16.48	0.32	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	577.50160	0.57750	567.96630	0.56797	577.502	16.74	0.37	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	600.56820	0.60057	620.98390	0.62098	600.568	18.24	0.40	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	541.54030	0.54154	560.58830	0.56059	541.540	18.52	0.37	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.97940	14.97940	15.01780	15.01780		17.38	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.99350	14.99350	15.03200	15.03200		17.34	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	326.91170	0.32691	322.01400	0.32201	326.912	16.24	0.25	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	589.04840	0.58905	609.82100	0.60982	589.048	18.32	0.39	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	468.68210	0.46868	486.52950	0.48653	468.682	18.97	0.33	0.00	0	500.00
\$ / R	On 13/08/2018	Any day expiry			15.02400	15.02400	15.06280	15.06280		17.31	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			15.06690	15.06690	15.10610	15.10610		17.34	0.00	17,042,260.00	1,132	566.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	346.31580	0.34632	340.96430	0.34096	346.316	16.23	0.25	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	602.02000	0.60202	622.35280	0.62235	602.020	18.48	0.38	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	482.93200	0.48293	500.96690	0.50097	482.932	19.11	0.32	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			15.10750	15.10750	15.14700	15.14700		17.33	0.00	151,075.00	10	3,277.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	14.25280	0.01425	14.56100	0.01456	14.253	16.81	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	68.08950	0.06809	66.60670	0.06661	68.089	14.25	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	73.41190	0.07341	71.78820	0.07179	73.412	14.32	0.08	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	104.44260	0.10444	101.98700	0.10199	104.443	14.70	0.10	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,766.86750	1.76687	1,801.54890	1.80155	1,766.868	16.13	0.78	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	333.31210	0.33331	328.19350	0.32819	333.312	16.17	0.24	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	662.01550	0.66202	683.54020	0.68354	662.016	18.29	0.40	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	643.05520	0.64306	664.20240	0.66420	643.055	18.37	0.39	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	617.00410	0.61700	637.62400	0.63762	617.004	18.49	0.38	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	428.95310	0.42895	445.73410	0.44573	428.953	19.46	0.28	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			15.13380	15.13380	15.17350	15.17350		17.38	0.00	13,760,565.00	910	455.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	361.96840	0.36197	356.16420	0.35616	361.968	16.23	0.25	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	614.88310	0.61488	635.09040	0.63509	614.883	18.59	0.37	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	493.09910	0.49310	510.76990	0.51077	493.099	19.20	0.31	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			15.19830	15.19830	15.23850	15.23850		17.37	0.00	0.00	0	70.00
\$ / R	On 31/10/2018	Any day expiry			15.21260	15.21260	15.25290	15.25290		17.35	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	378.17200	0.37817	371.94880	0.37195	378.172	16.20	0.24	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	633.00810	0.63301	653.19960	0.65320	633.008	18.69	0.37	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	513.90360	0.51390	532.64080	0.53264	513.904	19.25	0.31	0.00	0	500.00
\$ / R	On 13/11/2018	Any day expiry			15.24370	15.24370	15.28420	15.28420		17.37	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			15.28660	15.28660	15.32800	15.32800		17.47	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	393.22650	0.39323	386.67460	0.38667	393.227	16.23	0.24	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	648.69910	0.64870	668.88390	0.66888	648.699	18.91	0.36	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	522.55520	0.52256	540.74640	0.54075	522.555	19.49	0.30	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.32300	15.32300	15.36460	15.36460		17.51	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			15.36710	15.36710	15.40900	15.40900		17.59	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	407.22290	0.40722	398.51420	0.39851	407.223	16.26	0.24	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	671.23220	0.67123	691.18470	0.69118	671.232	19.16	0.35	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	541.89740	0.54190	559.29560	0.55930	541.897	19.77	0.30	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			15.48140	15.48140	15.52390	15.52390		17.82	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.56710	15.56710	15.61000	15.61000		17.91	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.79570	15.79570	15.83980	15.83980		18.19	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.83410	16.83410	16.88640	16.88640		19.15	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.97420	16.97420	17.02790	17.02790		19.22	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			17.12040	17.12040	17.17560	17.17560		19.32	0.00	3,150,153,600.00	184,000	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.46570	14.46570	14.50060	14.50060		17.56	0.00	679,887.90	47	783.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.68170	14.68170	14.71620	14.71620		17.75	0.00	73,408.50	5	28.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.89250	14.89250	14.93000	14.93000		17.35	0.00	0.00	0	9.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			15.10750	15.10750	15.14700	15.14700		17.33	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.19000	15.19000	15.19000	15.19000			0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.79570	15.79570	15.83980	15.83980		18.19	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry			18.99300	18.99300	18.95470	18.95470		17.75	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry	19.19	Call	200.41830	0.20042	199.00990	0.19901	200.418	18.08	0.40	0.00	0	15,200.00
£ / R	On 15/12/2017	Any day expiry			19.04410	19.04410	19.00410	19.00410		18.36	0.00	152,080.00	8	10.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.05510	19.05510	19.01470	19.01470		18.21	0.00	12,080,933.40	634	212,657.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	965.80460	0.96580	940.19490	0.94019	965.805	17.97	0.81	0.00	0	400.00

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	19.80	Call	172.54400	0.17254	170.27580	0.17028	172.544	19.33	0.26	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			19.22830	19.22830	19.18670	19.18670		18.57	0.00	0.00	0	10.00
£ / R	On 19/03/2018	Foreign Exchange Future			19.40120	19.40120	19.35950	19.35950		18.35	0.00	6,072,575.60	313	3,805.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	107.20160	0.10720	111.94390	0.11194	107.202	18.65	0.10	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	547.95970	0.54796	538.51060	0.53851	547.960	18.89	0.39	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.74070	19.74070	19.70230	19.70230		17.89	0.00	0.00	0	4,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			20.08770	20.08770	20.04990	20.04990		17.65	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.89590	20.89590	20.86090	20.86090		17.64	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12852	0.12852	0.12791	0.12791		24.74	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.13113	0.13113	0.13052	0.13052		22.88	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.13376	0.13376	0.13314	0.13314		22.23	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14966	0.14966	0.14903	0.14903		20.95	0.00	0.00	0	0.00
€ / R	On 15/11/2017	Any day expiry			17.00940	17.00940	16.95360	16.95360		16.95	0.00	357,197.40	21	0.00
€ / R	On 28/11/2017	Any day expiry			17.04940	17.04940	16.99610	16.99610		16.08	0.00	0.00	0	800.00
€ / R	On 15/12/2017	Any day expiry			17.07000	17.07000	17.01620	17.01620		16.04	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.12400	17.12400	17.06800	17.06800		16.18	0.00	27,124,416.00	1,584	110,964.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	0.49930	0.00050	0.71430	0.00071	0.499	22.78	0.00	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	807.14080	0.80714	768.32820	0.76833	807.141	15.52	0.83	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			17.16130	17.16130	17.10530	17.10530		16.74	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			17.30330	17.30330	17.24550	17.24550		17.08	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	67.78260	0.06778	79.38070	0.07938	67.783	16.32	0.11	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry			17.41150	17.41150	17.35190	17.35190		16.79	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	214.12380	0.21412	233.65350	0.23365	214.124	16.12	0.23	0.00	0	114,748.00
€ / R	On 19/03/2018	Foreign Exchange Future			17.48220	17.48220	17.42420	17.42420		16.69	0.00	69,928.80	4	14,603.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	46.26300	0.04626	50.07740	0.05008	46.263	17.04	0.06	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	48.88400	0.04888	52.82880	0.05283	48.884	16.95	0.06	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	227.02450	0.22702	245.59380	0.24559	227.025	15.95	0.23	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	1,239.77330	1.23977	1,201.91080	1.20191	1,239.773	15.97	0.75	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	921.99790	0.92200	893.42010	0.89342	921.998	16.29	0.63	0.00	0	620.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.83730	17.83730	17.78150	17.78150		16.45	0.00	178,373.00	10	796.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	21.10540	0.02111	21.94320	0.02194	21.105	17.51	0.02	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	23.43230	0.02343	24.36210	0.02436	23.432	16.89	0.03	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	90.47050	0.09047	96.93620	0.09694	90.470	15.71	0.09	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	301.93980	0.30194	319.30380	0.31930	301.940	15.60	0.23	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	621.00170	0.62100	607.21950	0.60722	621.002	17.19	0.40	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	250.79150	0.25079	246.67540	0.24668	250.792	19.15	0.19	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			18.20680	18.20680	18.15210	18.15210		16.41	0.00	182,068.00	10	4,679.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	47.68560	0.04769	49.28600	0.04929	47.686	16.11	0.04	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	236.50840	0.23651	248.54960	0.24855	236.508	15.46	0.16	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	312.32710	0.31233	307.98460	0.30798	312.327	19.45	0.19	0.00	0	41,516.00
€ / R	On 14/06/2019	Foreign Exchange Future			19.42670	19.42670	19.37670	19.37670		17.15	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 17/12/2025	Interest Rate Swap		98.77580	98.77580		99.21370	99.21370			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		95.92009	95.92009		96.37235	96.37235			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		94.76999	94.76999		95.23403	95.23403			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		96.94903	96.94903		97.41720	97.41720			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		100.69211	100.69211		101.16046	101.16046			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		99.34405	99.34405		99.82843	99.82843			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		101.39646	101.39646		101.89002	101.89002			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		105.05153	105.05153		105.54604	105.54604			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.75950	99.75950		99.75950	99.75950			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.72121	99.72121		99.71743	99.71743			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.94255	99.94255		99.94260	99.94260			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.20830	100.20830		100.22014	100.22014			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.79701	99.79701		99.79701	99.79701			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.00576	99.00576		99.00187	99.00187			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.62753	98.62753		98.62727	98.62727			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.67856	98.67856		98.69042	98.69042			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.20000	99.20000		99.23000	99.23000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.72494	99.72494		99.76839	99.76839			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		100.26665	100.26665		100.32791	100.32791			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.81998	100.81998		100.89374	100.89374			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.76466	97.76466		97.95258	97.95258			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.13827	97.13827		97.34328	97.34328			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.48421	96.48421		96.70543	96.70543			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.80841	96.80841		97.04821	97.04821			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		99.11932	99.11932		99.38018	99.38018			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		99.38354	99.38354		99.67315	99.67315			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		100.70367	100.70367		101.02782	101.02782			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		103.00460	103.00460		103.35283	103.35283			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		552.66600	552.66600		551.29700	551.29700			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		562.95400	562.95400		561.55600	561.55600			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		625.72200	625.72200		623.56200	623.56200			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		637.37000	637.37000		635.16600	635.16600			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		562.13300	562.13300		560.58400	560.58400			0.00	725,151,570.00	129	774.00
ALBI	On 03/05/2018	Index Future		572.59700	572.59700		571.01600	571.01600			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.98070	10.98070		11.06180	11.06180		15.49	0.00	658,842.00	60	10,057.00
AU\$ / R	On 27/12/2017	Any day expiry		10.99640	10.99640		11.07770	11.07770		15.60	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		11.13820	11.13820		11.21970	11.21970		15.65	0.00	1,113,820.00	100	1,650.00

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 18/06/2018	Foreign Exchange Future			11.29440		11.29440		11.37850	11.37850		15.06	0.00	0.00	0	300.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			11.45520		11.45520		11.54050	11.54050		14.68	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			11.96840		11.96840		12.05450	12.05450		14.76	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future			11.32450		11.32450		11.38570	11.38570		15.09	0.00	0.00	0	1,000.00
CAD/ R	On 19/03/2018	Foreign Exchange Future			11.50590		11.50590		11.56810	11.56810		15.35	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future			11.68240		11.68240		11.74580	11.74580		15.82	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future			14.70100		14.70100		14.64610	14.64610		15.12	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future			15.02780		15.02780		14.97030	14.97030		15.70	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future			15.35040		15.35040		15.29390	15.29390		15.97	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			17.13190		17.13190		17.06660	17.06660		17.27	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future			2.17900		2.17900		2.17980	2.17980		17.22	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future			2.19790		2.19790		2.19830	2.19830		17.15	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future			2.21650		2.21650		2.21720	2.21720		16.54	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.30260		2.30260		2.30320	2.30320		17.09	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future			2.30270		2.30270		2.29580	2.29580		17.39	0.00	345,405.00	150	1,250.00
DKK / R	On 19/03/2018	Foreign Exchange Future			2.35160		2.35160		2.34410	2.34410		17.54	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.40000		2.40000		2.39330	2.39330		16.87	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.74680		2.74680		2.73960	2.73960		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 01/02/2018	Bond Future			11.48391		74.35076		11.51909	74.15455			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future			11.60890		71.94328		11.64548	71.74285			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future			11.73254		73.30714		11.77034	73.10360			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

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
ES42	On 01/02/2018	Bond Future	11.71024		76.72762		11.74013	76.54254			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.83695		73.89456		11.86808	73.70549			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.96006		75.29534		11.99223	75.10346			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 01/02/2018	GOVI	560.35400		560.35400		558.73500	558.73500			0.00	0.00	0	796.00
GOVI	On 03/05/2018	GOVI	570.78600		570.78600		569.13200	569.13200			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.85420	1.85420		1.85940	1.85940			17.30	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.88510	1.88510		1.89030	1.89030			17.75	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.91520	1.91520		1.92060	1.92060			17.09	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.13810	2.13810		2.14380	2.14380			18.58	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	129.22815	129.22815		129.52585	129.52585				0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	131.64584	131.64584		131.94886	131.94886				0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	134.12908	134.12908		134.43879	134.43879				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 01/02/2018	Bond Future	99.27770	99.27770		99.30566	99.30566				0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	100.11702	100.11702		100.14528	100.14528				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.03933	102.03933		102.06891	102.06891				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 01/02/2018	Bond Future	103.03742	103.03742		103.06621	103.06621				0.00	1,957,710.98	19	5,283.00
I2033	On 03/05/2018	Bond Future	103.87665	103.87665		103.90568	103.90568				0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	105.87117	105.87117		105.90157	105.90157				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 01/02/2018	Bond Future	124.91986	124.91986		124.95622	124.95622				0.00	0.00	0	18,785.00
I2038	On 03/05/2018	Bond Future	127.25713	127.25713		127.29378	127.29378				0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	129.65046	129.65046		129.68877	129.68877				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 01/02/2018	Bond Future	120.35711	120.35711		120.39046	120.39046				0.00	10,230,354.35	85	21,177.00
I2046	On 03/05/2018	Bond Future	121.00896	121.00896		121.04274	121.04274				0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	123.33259	123.33259		123.36785	123.36785				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 01/02/2018	Bond Future	126.76427	126.76427		126.80038	126.80038				0.00	0.00	0	23,955.00
I2050	On 03/05/2018	Bond Future	129.13587	129.13587		129.17251	129.17251				0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	129.88206	129.88206		129.92034	129.92034				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 01/02/2018	Index Future	248.90100	248.90100		249.21400	249.21400				0.00	0.00	0	874.00

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
IGOV	On 03/05/2018	Index Future	253.55800		253.55800		253.87600	253.87600			0.00	0.00	0	272.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.24000		92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.17000		92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.15000		92.85000		7.15000	92.85000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.13880		0.13880		0.13870	0.13870			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13860		0.13860		0.13750	0.13750			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13850		0.13850		0.13720	0.13720			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13800		0.13800		0.13680	0.13680			0.00	0.00	0	562.00
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	1.76350		1.76350		1.77210	1.77210		15.51	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.79450		1.79450		1.80310	1.80310		15.94	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.82530		1.82530		1.83420	1.83420		15.52	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.96090		1.96090		1.97060	1.97060		15.35	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.96480		9.96480		9.96050	9.96050		16.53	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	10.10090		10.10090		10.09610	10.09610		16.71	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	10.23680		10.23680		10.23360	10.23360		16.13	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	11.35670		11.35670		11.35930	11.35930		16.24	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.36250		1.36250		1.36400	1.36400			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.37940		1.37940		1.37970	1.37970			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.39550		1.39550		1.39620	1.39620			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.51540		1.51540		1.51700	1.51700			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.31730		1.31730		1.31130	1.31130			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.32150		1.32150		1.31550	1.31550			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future	1.32550		1.32550		1.31960	1.31960			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future	1.18380		1.18380		1.17710	1.17710			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future	1.19070		1.19070		1.18400	1.18400			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future	1.19770		1.19770		1.19100	1.19100			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future	9.46094		107.47825		9.52606	107.07832		8.24	0.00	73,085,210.00	680	100,022.00

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
R186	On 01/02/2018	Bond Future	7.75	Call	3.82000		0.00382		2.29000	0.00229	3.820	7.87	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	110.59000		0.11059		85.22000	0.08522	110.590	7.87	0.07	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	4,768.99000		4.76899		5,116.72000	5.11672	4,768.990	7.96	0.86	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	3,455.74000		3.45574		3,761.57000	3.76157	3,455.740	8.05	0.76	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	2,361.19000		2.36119		2,614.71000	2.61471	2,361.190	8.14	0.62	0.00	0	775.00
R186	On 03/05/2018	Bond Future			9.54602		109.47891		9.61424	109.07067		8.68	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 01/02/2018	Bond Future			296.46456		296.46456		296.55605	296.55605			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			302.01109		302.01109		302.10361	302.10361			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 01/02/2018	Bond Future			236.34709		236.34709		236.41595	236.41595		4.66	0.00	3,781,553.44	16	22,170.00
R202	On 03/05/2018	Bond Future			240.76871		240.76871		240.83830	240.83830		4.60	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 01/02/2018	Bond Future			8.76361		99.32231		8.83482	99.04384		5.35	0.00	0.00	0	61,360.00
R2023	On 03/05/2018	Bond Future			8.83827		97.24140		8.91416	96.95701		5.41	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.92396		86.81601		9.97822	86.47661			0.00	2,344,032.27	27	63,187.00
R2030	On 03/05/2018	Bond Future			10.00861		88.43193		10.06498	88.08553			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			10.09373		86.10258		10.15210	85.75047			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 01/02/2018	Bond Future			10.11129		89.05531		10.16558	88.69341		11.75	0.00	5,343,318.60	60	42,539.00
R2032	On 01/02/2018	Bond Future	9.20	Call	202.72000		0.20272		158.08000	0.15808	202.720	11.27	0.10	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	277.84000		0.27784		222.47000	0.22247	277.840	11.29	0.12	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	375.90000		0.37590		306.14000	0.30614	375.900	11.34	0.16	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	433.92000		0.43392		356.25000	0.35625	433.920	11.37	0.18	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.19452		86.55598		10.25083	86.18663		12.49	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.27533		88.19678		10.33347	87.82138		12.77	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 01/02/2018	Bond Future			10.29947		92.54858		10.32810	92.34098			0.00	0.00	0	53,129.00
R2035	On 03/05/2018	Bond Future			10.38179		89.77109		10.41148	89.55896			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 01/02/2018	Bond Future			10.35935		84.82739		10.38775	84.62237		13.35	0.00	0.00	0	53,554.00
R2037	On 01/02/2018	Bond Future	9.88	Call	761.31000		0.76131		739.01000	0.73901	761.310	13.02	0.26	0.00	0	2,000.00

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
R2037	On 01/02/2018	Bond Future	10.32	Put	2,222.73000		2.22273	2,369.13000	2.36913	2,222.730		13.26	0.51	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	1,054.60000		1.05460	1,163.38000	1.16338	1,054.600		13.54	0.30	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.44336		86.40628	10.47280	86.19677			14.19	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.52783		83.78811	10.55815	83.57551			14.55	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 01/02/2018	Bond Future			7.83389		101.15555	7.91895	101.08507			0.93	0.00	114,103,460.40	1,128	42,299.00
R204	On 03/05/2018	Bond Future			7.96647		103.03853	8.08826	102.96597			0.76	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 01/02/2018	Bond Future			10.44985		87.74935	10.47827	87.53173			13.86	0.00	0.00	0	25,952.00
R2040	On 03/05/2018	Bond Future			10.53429		89.38260	10.56374	89.16029			14.73	0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			10.61924		86.57055	10.64959	86.34482			15.12	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 01/02/2018	Bond Future			10.47801		84.81065	10.50120	84.63251			14.42	0.00	0.00	0	17,728.00
R2044	On 03/05/2018	Bond Future			10.56008		86.38924	10.58413	86.20704			15.34	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.64257		83.64561	10.66731	83.46086			15.74	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 01/02/2018	Bond Future			10.42864		88.49264	10.45187	88.30984			14.48	0.00	0.00	0	103,551.00
R2048	On 03/05/2018	Bond Future			10.50428		85.70306	10.52834	85.51622			15.42	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 01/02/2018	Bond Future			8.14622		98.85475	8.23310	98.70341			1.97	0.00	69,989,163.00	708	42,149.00
R207	On 03/05/2018	Bond Future			8.25326		100.69483	8.35448	100.53992			1.88	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 01/02/2018	Bond Future			8.39879		97.90149	8.47699	97.69523			3.38	0.00	0.00	0	34,847.00
R208	On 03/05/2018	Bond Future			8.48211		96.32264	8.56816	96.11180			3.27	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 01/02/2018	Bond Future			10.20853		69.78928	10.24179	69.58641			13.81	0.00	0.00	0	152,943.00
R209	On 01/02/2018	Bond Future	9.32	Call	204.67000		0.20467	177.30000	0.17730	204.670		13.28	0.10	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	211.48000		0.21148	183.41000	0.18341	211.480		13.29	0.11	0.00	0	220.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/02/2018	Bond Future	9.52	Call	377.56000	0.37756	334.11000	0.33411	377.560	13.39	0.17	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	4,405.82000	4.40582	4,558.62000	4.55862	4,405.820	13.43	0.80	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	692.55000	0.69255	625.82000	0.62582	692.550	13.53	0.27	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	3,121.07000	3.12107	3,246.01000	3.24601	3,121.070	13.59	0.68	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	3,032.69000	3.03269	3,155.34000	3.15534	3,032.690	13.60	0.67	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,989.14000	2.98914	3,110.64000	3.11064	2,989.140	13.60	0.67	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,945.86000	2.94586	3,066.21000	3.06621	2,945.860	13.61	0.66	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	2,496.41000	2.49641	2,603.96000	2.60396	2,496.410	13.67	0.60	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	2,128.98000	2.12898	2,228.98000	2.22898	2,128.980	13.73	0.55	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,739.25000	1.73925	1,830.74000	1.83074	1,739.250	13.79	0.48	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.28227	67.93909	10.31666	67.73187		14.72	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	1,376.30000	1.37630	0.00000	0.00000	1,376.300	14.43	0.33	19,478,968.34	870	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,678.86000	3.67886	3,725.84000	3.72584	3,678.860	14.58	0.58	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,911.06000	2.91106	0.00000	0.00000	2,911.060	14.70	0.50	14,800,832.33	435	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,622.89000	1.62289	0.00000	0.00000	1,622.890	15.14	0.33	15,533,001.32	690	435.00
R209	On 02/08/2018	Bond Future			10.35346	69.22704	10.39000	10.39000		15.09	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,759.64000	1.75964	0.00000	0.00000	1,759.640	14.62	0.33	20,051,171.92	870	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	3,948.34000	3.94834	0.00000	0.00000	3,948.340	14.93	0.51	15,471,657.57	435	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	2,282.14000	2.28214	0.00000	0.00000	2,282.140	15.39	0.35	21,086,226.41	870	435.00
R209	On 01/11/2018	Bond Future			10.42809	67.39086	10.46453	67.17645		15.62	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,590.16000	1.59016	1,233.41000	1.23341	1,590.160	15.05	0.28	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,774.27000	5.77427	5,569.41000	5.56941	5,774.270	15.30	0.58	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,703.65000	3.70365	3,477.42000	3.47742	3,703.650	15.68	0.44	0.00	0	435.00
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 01/02/2018	Bond Future			184.47706	184.47706	186.36565	186.36565			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			185.50348	185.50348	187.42704	187.42704			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 01/02/2018	Bond Future			150.42509	150.42509	150.29221	150.29221			0.00	0.00	0	4,869.00
R212	On 03/05/2018	Bond Future			153.23937	153.23937	153.10369	153.10369			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 01/02/2018	Bond Future			10.00017	81.45172	10.05957	81.09130		11.58	0.00	2,606,455.04	32	58,091.00
R213	On 03/05/2018	Bond Future			10.07758	79.41847	10.13911	79.05074		12.30	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

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
R214	On 01/02/2018	Bond Future	10.36116		69.20794		10.38940	69.03151		14.48	0.00	0.00	0	50,369.00
R214	On 03/05/2018	Bond Future	10.43397		67.20032		10.46317	67.02001		15.45	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	25,634.17000		25,634.17000		25,588.77000	25,588.77000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	26,067.39000		26,067.39000		26,019.02000	26,019.02000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.67720		10.67720		10.66140	10.66140		15.95	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.84740		10.84740		10.83060	10.83060		16.07	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	11.01750		11.01750		11.00200	11.00200		15.52	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	12.31180		12.31180		12.30530	12.30530		16.34	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.68740		3.68740		3.68980	3.68980		14.28	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.64300		3.64300		3.63920	3.63920		14.31	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.58700		3.58700		3.58640	3.58640		14.50	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.59100		3.59100		3.57700	3.57700		15.89	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.42740		1.42740		1.43430	1.43430			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.42570		1.42570		1.42150	1.42150			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.41470		1.41470		1.39690	1.39690			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 :												5,859,876,934.70	454,005	7 598 018.00
Grand Total:												5,859,876,934.70	454,005	7 598 018.00