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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/07/2017

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 12/07/2017	Any day expiry	13.29850	13.29850	13.56990	13.56990			21.44	0.00	13,298,500.00	1,000	0.00	
\$ / R	On 14/07/2017	Any day expiry	13.26990	13.26990	13.56990	13.56990			18.86	0.00	0.00	0	3,920.00	
\$ / R	On 17/07/2017	Any day expiry	13.27460	13.27460	13.57700	13.57700			15.84	0.00	0.00	0	3,402.00	
\$ / R	On 18/07/2017	Any day expiry	13.27700	13.27700	13.57940	13.57940			15.97	0.00	0.00	0	0.00	
\$ / R	On 18/07/2017	Any day expiry	12.50	Put	2.11530	0.00212	0.50120	0.00050	2.115	22.00	0.02	0.00	0	34,000.00
\$ / R	On 19/07/2017	Any day expiry	13.27940	13.27940	13.58180	13.58180			16.06	0.00	0.00	0	1,080.00	
\$ / R	On 21/07/2017	Any day expiry	13.28410	13.28410	13.58650	13.58650			16.57	0.00	0.00	0	70.00	
\$ / R	On 21/07/2017	Any day expiry	12.85	Put	20.74950	0.02075	5.87730	0.00588	20.749	17.75	0.11	0.00	0	20,000.00
\$ / R	On 21/07/2017	Any day expiry	13.25	Put	122.38690	0.12239	44.65060	0.04465	122.387	16.70	0.46	0.00	0	20,000.00
\$ / R	On 25/07/2017	Any day expiry	13.29320	13.29320	13.59590	13.59590			16.11	0.00	0.00	0	0.00	
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	118.18810	0.11819	43.40120	0.04340	118.188	16.09	0.40	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	6.92400	0.00692	27.41800	0.02742	6.924	20.95	0.03	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry	13.29770	13.29770	13.60060	13.60060			16.31	0.00	0.00	0	909.00	
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	305.41510	0.30542	146.25340	0.14625	305.415	17.27	0.66	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	0.22950	0.00023	0.39600	0.00040	0.229	34.09	0.00	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry	13.30680	13.30680	13.60990	13.60990			16.15	0.00	0.00	0	8,334.00	

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 04/08/2017	Any day expiry			13.31590	13.31590		13.61930	13.61930		16.46	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry			13.33170	13.33170		13.63560	13.63560		16.58	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.34530	13.34530		13.64950	13.64950		16.49	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	278.03410	0.27803		151.53320	0.15153	278.034	16.49	0.49	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.37240	13.37240		13.67720	13.67720		16.31	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	394.63070	0.39463		241.36350	0.24136	394.631	16.82	0.55	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	3.47400	0.00347		4.18730	0.00419	3.474	26.11	0.01	0.00	0	60.00
\$ / R	On 31/08/2017	Any day expiry			13.37690	13.37690		13.68180	13.68180		16.33	0.00	8,377,440.00	620	3,325.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.41730	13.41730		13.72290	13.72290		16.34	0.00	1,231,158,030.70	91,759	788,473.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	10.84440	0.01084		7.50820	0.00751	10.844	14.28	0.03	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	20.50340	0.02050		9.65690	0.00966	20.503	14.22	0.06	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	24.44760	0.02445		10.31100	0.01031	24.448	14.29	0.07	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	25.30410	0.02530		10.44830	0.01045	25.304	14.30	0.07	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	53.77430	0.05377		21.61010	0.02161	53.774	14.63	0.12	0.00	0	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	61.91120	0.06191		26.00940	0.02601	61.911	14.70	0.14	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	70.91550	0.07092		31.05980	0.03106	70.916	14.77	0.15	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	770.86820	0.77087	1,023.54760	1.02355	770.868	14.98	0.79	0.00	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	103.56820	0.10357	50.64760	0.05065	103.568	14.98	0.21	0.00	0.00	0	25,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	117.07240	0.11707	58.82400	0.05882	117.072	15.08	0.22	0.00	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	664.74730	0.66475	900.82320	0.90082	664.747	15.29	0.74	0.00	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	599.72100	0.59972	823.84380	0.82384	599.721	15.50	0.69	0.00	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	182.42100	0.18242	100.94380	0.10094	182.421	15.50	0.31	0.00	0.00	0	11,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	239.22520	0.23923	140.00240	0.14000	239.225	15.79	0.37	0.00	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	243.63340	0.24363	143.11750	0.14312	243.633	15.82	0.37	0.00	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	483.66370	0.48366	682.25430	0.68225	483.664	15.92	0.61	0.00	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	266.36370	0.26636	159.35430	0.15935	266.364	15.92	0.39	0.00	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	290.24170	0.29024	176.70530	0.17671	290.242	16.03	0.41	0.00	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	432.55260	0.43255	618.07820	0.61808	432.553	16.13	0.56	0.00	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	385.89730	0.38590	558.39990	0.55840	385.897	16.34	0.52	0.00	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	368.59730	0.36860	235.49990	0.23550	368.597	16.34	0.48	0.00	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	397.81670	0.39782	257.34360	0.25734	397.817	16.48	0.50	0.00	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	365.11670	0.36512	530.24360	0.53024	365.117	16.48	0.50	0.00	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	353.14860	0.35315	513.88570	0.51389	353.149	16.57	0.49	0.00	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	345.37290	0.34537	503.20180	0.50320	345.373	16.63	0.48	0.00	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	511.35550	0.51136	345.09890	0.34510	511.356	17.01	0.57	0.00	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	292.03080	0.29203	428.61100	0.42861	292.031	17.07	0.42	0.00	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	593.69930	0.59370	412.17710	0.41218	593.699	17.36	0.61	0.00	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	600.78270	0.60078	418.13770	0.41814	600.783	17.38	0.62	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	246.73110	0.24673	365.27930	0.36528	246.731	17.50	0.37	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	243.97150	0.24397	361.43810	0.36144	243.972	17.53	0.37	0.00	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	210.81770	0.21082	314.88000	0.31488	210.818	17.91	0.32	0.00	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	197.10680	0.19711	295.41200	0.29541	197.107	18.08	0.31	0.00	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	157.11020	0.15711	238.79500	0.23880	157.110	18.63	0.25	0.00	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	956.28230	0.95628	730.87700	0.73088	956.282	18.68	0.75	0.00	0.00	0	110.00

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 18/09/2017	Foreign Exchange Future	14.25	Call	148.44360	0.14844	226.45190	0.22645	148.444	18.76	0.24	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,039.84150	1.03984	807.37440	0.80737	1,039.841	18.95	0.77	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	135.60150	0.13560	208.06250	0.20806	135.601	18.98	0.22	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,168.57400	1.16857	926.33010	0.92633	1,168.574	19.35	0.81	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	112.05910	0.11206	173.54770	0.17355	112.059	19.43	0.19	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	105.99840	0.10600	164.48920	0.16449	105.998	19.56	0.18	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	87.91010	0.08791	137.23830	0.13724	87.910	20.02	0.15	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	86.01500	0.08601	134.36440	0.13436	86.015	20.07	0.15	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	62.68840	0.06269	102.37610	0.10238	62.688	20.55	0.11	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	19.00880	0.01901	33.74790	0.03375	19.009	22.37	0.04	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	11.63230	0.01163	22.07320	0.02207	11.632	22.96	0.02	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	10.27160	0.01027	19.60740	0.01961	10.272	23.09	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	7.09790	0.00710	13.12110	0.01312	7.098	23.50	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	5.56730	0.00557	10.01360	0.01001	5.567	23.78	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	5.36970	0.00537	9.61430	0.00961	5.370	23.82	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.24450	0.00124	2.41260	0.00241	1.245	24.32	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.43700	13.43700	13.74300	13.74300		16.47	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	441.94900	0.44195	297.07250	0.29707	441.949	16.60	0.51	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	6.46330	0.00646	12.09760	0.01210	6.463	23.28	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.43920	13.43920	13.74530	13.74530		16.47	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.44140	13.44140	13.74750	13.74750		16.49	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry			13.49400	13.49400	13.80120	13.80120		16.46	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.50280	13.50280	13.81020	13.81020		16.49	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	205.84570	0.20585	129.84600	0.12985	205.846	15.31	0.28	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	479.32900	0.47933	340.36370	0.34036	479.329	16.49	0.48	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	288.28590	0.28829	397.94210	0.39794	288.286	17.94	0.35	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	16.57560	0.01658	29.58940	0.02959	16.576	23.66	0.03	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.54020	13.54020	13.84840	13.84840		16.50	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.57320	13.57320	13.88220	13.88220		16.45	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	509.13360	0.50913	372.87130	0.37287	509.134	16.36	0.46	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	36.60500	0.03660	51.87590	0.05188	36.605	24.58	0.05	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.61720	13.61720	13.92710	13.92710		16.48	0.00	34,192,789.20	2,511	121,206.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	40.48300	0.04048	29.52670	0.02953	40.483	15.26	0.07	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	58.01230	0.05801	42.21960	0.04222	58.012	14.84	0.09	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	77.74080	0.07774	56.52650	0.05653	77.741	14.48	0.12	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	109.76980	0.10977	73.10710	0.07311	109.770	14.59	0.15	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	131.45360	0.13145	83.48590	0.08349	131.454	14.71	0.18	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	169.21150	0.16921	110.95270	0.11095	169.212	14.89	0.21	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	285.28930	0.28529	198.17200	0.19817	285.289	15.38	0.31	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	326.92650	0.32693	229.48320	0.22948	326.927	15.56	0.33	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	335.64130	0.33564	236.10220	0.23610	335.641	15.60	0.34	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	362.54680	0.36255	256.66340	0.25666	362.547	15.71	0.36	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	376.42500	0.37642	267.55020	0.26755	376.425	15.76	0.37	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	762.56920	0.76257	960.10040	0.96010	762.569	15.84	0.62	0.00	0	16,141.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	444.89480	0.44489	323.82930	0.32383	444.895	16.02	0.41	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	470.79610	0.47080	345.41400	0.34541	470.796	16.11	0.42	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	642.01630	0.64202	817.99960	0.81800	642.016	16.30	0.55	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	522.20000	0.52220	672.30710	0.67231	522.200	16.89	0.47	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	838.27920	0.83828	662.47800	0.66248	838.279	17.29	0.57	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,208.48950	1.20849	998.89190	0.99889	1,208.489	18.32	0.68	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	235.87490	0.23587	311.15670	0.31116	235.875	19.34	0.24	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	218.94140	0.21894	290.96340	0.29096	218.941	19.52	0.23	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	217.46850	0.21747	289.20500	0.28921	217.468	19.53	0.23	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	168.86220	0.16886	228.24480	0.22824	168.862	20.15	0.18	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	122.52420	0.12252	166.69740	0.16670	122.524	20.95	0.14	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	69.23090	0.06923	90.73920	0.09074	69.231	23.25	0.08	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	66.11940	0.06612	86.65710	0.08666	66.119	23.49	0.07	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	41.26080	0.04126	63.45860	0.06346	41.261	24.50	0.05	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.62600	13.62600	13.93610	13.93610		16.49	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	528.56940	0.52857	394.38710	0.39439	528.569	16.31	0.44	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	46.02580	0.04603	67.17850	0.06718	46.026	24.50	0.05	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.63700	13.63700	13.94740	13.94740		16.53	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.65020	13.65020	13.96090	13.96090		16.49	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.66560	13.66560	13.97660	13.97660		16.47	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	387.00600	0.38701	280.48720	0.28049	387.006	15.67	0.36	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	320.57070	0.32057	412.73990	0.41274	320.571	18.63	0.30	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	298.72410	0.29872	385.02790	0.38503	298.724	18.87	0.28	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.71330	13.71330	13.73630	13.73630		16.52	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	449.74600	0.44975	0.00000	0.00000	449.746	15.82	0.38	40,725,250.37	7,904	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.71550	13.71550	14.02780	14.02780		16.52	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	380.28410	0.38028	280.42440	0.28042	380.284	15.55	0.34	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	240.70110	0.24070	312.34210	0.31234	240.701	19.71	0.22	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.74140	13.74140	14.05440	14.05440		16.58	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.74570	13.74570	14.05890	14.05890		16.58	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.81470	13.81470	14.12990	14.12990		16.58	0.00	7,888,193.70	571	21,273.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	186.71850	0.18672	136.39620	0.13640	186.718	14.77	0.19	13,139,280.00	5,000	36,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	345.47570	0.34548	260.68930	0.26069	345.476	15.29	0.29	20,332,620.00	5,000	48,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	452.23070	0.45223	346.53510	0.34654	452.231	15.65	0.35	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	515.49340	0.51549	397.14080	0.39714	515.493	15.87	0.38	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	815.09520	0.81510	660.20790	0.66021	815.095	16.76	0.49	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	990.40760	0.99041	819.04880	0.81905	990.408	17.21	0.54	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	432.55680	0.43256	535.94470	0.53594	432.557	18.44	0.34	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	392.84990	0.39285	487.28350	0.48728	392.850	18.78	0.31	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	330.03980	0.33004	414.24580	0.41425	330.040	19.29	0.27	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	323.49160	0.32349	406.77770	0.40678	323.492	19.34	0.26	0.00	0	30,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	285.81720	0.28582	360.49360	0.36049	285.817	19.68	0.23	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	253.16710	0.25317	320.15420	0.32015	253.167	20.02	0.21	0.00	0	750.00
\$ / R	On 25/04/2018	Any day expiry			13.89380	13.89380	14.21110	14.21110		16.65	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
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,592.31210	1.59231	1,383.59860	1.38360	1,592.312	18.37	0.65	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	337.33720	0.33734	418.94110	0.41894	337.337	19.51	0.25	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.92710	13.92710	14.24560	14.24560		16.63	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.93540	13.93540	14.25420	14.25420		16.69	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.00610	14.00610	14.32740	14.32740		16.69	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	18.31590	0.01832	18.40720	0.01841	18.316	13.27	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	378.09780	0.37810	297.15140	0.29715	378.098	15.29	0.27	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	392.94810	0.39295	309.78700	0.30979	392.948	15.33	0.28	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	411.99330	0.41199	326.03940	0.32604	411.993	15.37	0.29	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	688.16500	0.68817	558.30260	0.55830	688.165	16.13	0.40	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	565.65530	0.56566	681.15910	0.68116	565.655	18.28	0.37	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	558.88810	0.55889	673.12580	0.67313	558.888	18.32	0.36	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	341.26010	0.34126	417.32880	0.41733	341.260	19.91	0.24	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.12480	14.12480	14.45020	14.45020		16.88	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.20040	14.20040	14.52800	14.52800		17.08	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	23.52330	0.02352	24.37010	0.02437	23.523	12.87	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	379.72680	0.37973	288.17900	0.28818	379.727	15.33	0.25	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	540.31570	0.54032	638.78650	0.63879	540.316	19.56	0.31	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.32350	14.32350	14.65480	14.65480		17.30	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.39050	14.39050	14.72380	14.72380		17.44	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.52220	14.52220	14.85940	14.85940		17.58	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.59350	14.59350	14.93280	14.93280		17.69	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.41730	13.41730	13.72290	13.72290		16.34	0.00	67,086.50	5	409.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.61720	13.61720	13.92710	13.92710		16.48	0.00	136,172.00	10	72.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.81470	13.81470	14.12990	14.12990		16.58	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.00610	14.00610	14.32740	14.32740		16.69	0.00	0.00	0	182.00
£ / R	On 31/07/2017	Any day expiry			17.15520	17.15520	17.49250	17.49250		16.45	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.32380	17.32380	17.66490	17.66490		16.61	0.00	381,123.60	22	33,824.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	846.70940	0.84671	1,106.82660	1.10683	846.709	16.07	0.71	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	167.53730	0.16754	252.07930	0.25208	167.537	18.62	0.22	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.63010	17.63010	17.97730	17.97730		16.85	0.00	0.00	0	7,997.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.93490	17.93490	18.29100	18.29100		16.97	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.23370	18.23370	18.60010	18.60010		17.08	0.00	0.00	0	3,033.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11897	0.11897	0.12027	0.12027		20.23	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12127	0.12127	0.12260	0.12260		17.02	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12364	0.12364	0.12500	0.12500		15.49	0.00	0.00	0	0.00
€ / R	On 27/07/2017	Any day expiry			15.19010	15.19010	15.54850	15.54850		16.05	0.00	0.00	0	800.00
€ / R	On 31/07/2017	Any day expiry			15.20360	15.20360	15.56240	15.56240		15.68	0.00	0.00	0	2.00
€ / R	On 29/08/2017	Any day expiry			15.30140	15.30140	15.66290	15.66290		15.55	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.36880	15.36880	15.73180	15.73180		15.53	0.00	83,944,385.60	5,462	95,239.00

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 27/09/2017	Any day expiry		15.39910	15.39910		15.76280	15.76280		15.65	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry		15.49980	15.49980		15.86570	15.86570		15.73	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry		15.60670	15.60670		15.97520	15.97520		15.72	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future		15.67420	15.67420		16.04440	16.04440		15.71	0.00	5,799,454.00	370	22,826.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	73.94280	0.07394	55.88800	0.05589	73.943	14.04	0.10	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	411.86230	0.41186	547.57000	0.54757	411.862	16.91	0.37	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		15.70570	15.70570		16.07680	16.07680		15.73	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.98430	15.98430		16.36390	16.36390		15.83	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	373.76180	0.37376	273.63370	0.27363	373.762	14.66	0.29	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	392.15240	0.39215	288.35490	0.28835	392.152	14.69	0.30	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future		16.28980	16.28980		16.67980	16.67980		15.89	0.00	0.00	0	1,001.00
10Y STND	On 17/12/2025	Interest Rate Swap		95.72962	95.72962		96.32496	96.32496			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		92.79169	92.79169		93.40448	93.40448			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		91.58227	91.58227		92.20881	92.20881			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		93.75456	93.75456		94.38706	94.38706			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		97.53232	97.53232		98.16376	98.16376			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		96.13491	96.13491		96.78414	96.78414			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		98.20725	98.20725		98.86454	98.86454			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		101.91467	101.91467		102.57206	102.57206			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61262	99.61262		99.61262	99.61262			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.82116	99.82116		99.82446	99.82446			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.76221	99.76221		99.77640	99.77640			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.90337	99.90337		99.93691	99.93691			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.04013	100.04013		100.09359	100.09359			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.84904	99.84904		99.85176	99.85176			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.04292	99.04292		99.05740	99.05740			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.59282	98.59282		98.62473	98.62473			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.50892	98.50892		98.56299	98.56299			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.87000	98.87000		98.95000	98.95000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.25747	99.25747		99.35287	99.35287			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.63753	99.63753		99.75471	99.75471			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.05034	100.05034		100.18877	100.18877			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.38175	96.38175		96.64224	96.64224			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.64085	95.64085		95.92653	95.92653			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.86779	94.86779		95.17841	95.17841			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		95.06146	95.06146		95.39656	95.39656			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.25969	97.25969		97.61245	97.61245			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.40589	97.40589		97.77672	97.77672			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.60876	98.60876		98.99990	98.99990			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.81995	100.81995		101.22816	101.22816			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 03/08/2017	Index Future	541.62800	541.62800	540.00300	540.00300					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	551.96000	551.96000	550.30300	550.30300					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	562.65700	562.65700	560.97100	560.97100					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	621.82300	621.82300	617.86300	617.86300					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	633.68400	633.68400	629.64900	629.64900					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	645.96500	645.96500	641.85500	641.85500					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	558.72600	558.72600	554.74300	554.74300					0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future	569.38300	569.38300	565.32500	565.32500					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	580.41800	580.41800	576.28400	576.28400					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.29020	10.29020	10.43400	10.43400				14.51	0.00	4,630,590.00	450	23,478.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.43100	10.43100	10.57670	10.57670				14.57	0.00	0.00	0	4,481.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.57030	10.57030	10.71880	10.71880				14.09	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.70450	10.70450	10.85650	10.85650				13.82	0.00	0.00	0	1,500.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.46990	10.46990	10.62830	10.62830				14.25	0.00	0.00	0	360.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.63520	10.63520	10.79580	10.79580				14.41	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.79650	10.79650	10.96190	10.96190				14.49	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.97050	13.97050	14.23470	14.23470				15.76	0.00	0.00	0	1,308.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.26240	14.26240	14.53230	14.53230				16.07	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.56140	14.56140	14.83900	14.83900				16.21	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.96870	1.96870	2.00770	2.00770				16.17	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.98710	1.98710	2.02600	2.02600				15.79	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.00480	2.00480	2.04380	2.04380				15.73	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.07930	2.07930	2.12820	2.12820				15.46	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.12150	2.12150	2.17150	2.17150				15.77	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

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
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.91383		77.32992		11.02803	76.64680			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	11.01217		75.01340		11.13034	74.31737			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.11348		76.46709		11.23579	75.75802			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 03/08/2017	Bond Future	11.09360		80.65311		11.20778	79.88220			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.19029		77.92997		11.30849	77.14454			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.28655		79.44018		11.40882	78.63995			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 03/08/2017	GOVI	557.33900		557.33900		553.37200	553.37200			0.00	0.00	0	413.00
GOVI	On 02/11/2017	GOVI	567.97100		567.97100		563.92800	563.92800			0.00	0.00	0	74.00
GOVI	On 01/02/2018	GOVI	578.97800		578.97800		574.86000	574.86000			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.72090	1.72090		1.76000	1.76000			15.99	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.75010	1.75010		1.78980	1.78980			16.44	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.77820	1.77820		1.81830	1.81830			16.10	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	126.93992	126.93992		126.98027	126.98027				0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	129.38837	129.38837		129.43007	129.43007				0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	130.58847	130.58847		130.63267	130.63267				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 03/08/2017	Bond Future	99.00847	99.00847		99.14234	99.14234				0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	101.88143	101.88143		102.02233	102.02233				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 03/08/2017	Bond Future	103.66522	103.66522		103.69839	103.69839				0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	104.59223	104.59223		104.62662	104.62662				0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	106.65532	106.65532		106.69166	106.69166				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 03/08/2017	Bond Future	126.21884	126.21884		126.25953	126.25953				0.00	0.00	0	22,629.00
I2038	On 02/11/2017	Bond Future	128.65337	128.65337		128.69542	128.69542				0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	129.66992	129.66992		129.71447	129.71447				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 03/08/2017	Bond Future	123.73642	123.73642		124.02579	124.02579				0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future	124.54017	124.54017		124.83568	124.83568				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 01/02/2018	Bond Future	126.99676		126.99676		127.29977	127.29977			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 03/08/2017	Bond Future	129.53372		129.53372		129.57485	129.57485			0.00	0.00	0	26,041.00
I2050	On 02/11/2017	Bond Future	132.03204		132.03204		132.07462	132.07462			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	132.94448		132.94448		132.98958	132.98958			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 03/08/2017	Index Future	245.52700		245.52700		245.59900	245.59900			0.00	0.00	0	1,319.00
IGOV	On 02/11/2017	Index Future	250.26300		250.26300		250.33700	250.33700			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	255.19900		255.19900		255.27700	255.27700			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.29000		92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.27000		92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.18000		92.82000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.02000		92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.90000		93.10000		6.90000	93.10000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.93000		93.07000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.98000		93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.04000		92.96000		7.04000	92.96000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.12750		0.12750		0.13010	0.13010			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12710		0.12710		0.12960	0.12960			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12660		0.12660		0.12930	0.12930			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12490		0.12490		0.12750	0.12750			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017	Foreign Exchange Future	1.62410		1.62410		1.65240	1.65240		13.91	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.65130		1.65130		1.68000	1.68000		14.48	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.67860		1.67860		1.70820	1.70820		14.24	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.73430		9.73430		9.87900	9.87900		15.01	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.86250		9.86250		10.00880	10.00880		15.07	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.98860		9.98860		10.13800	10.13800		14.82	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.29700		1.29700		1.31350	1.31350			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.31220		1.31220		1.32880	1.32880			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.32890		1.32890		1.34600	1.34600			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future	1.29120		1.29120		1.28730	1.28730			0.00	0.00	0	4,729.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.29470		1.29470		1.29080	1.29080			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
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.29820		1.29820		1.29450	1.29450			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.14540		1.14540		1.14640	1.14640			0.00	0.00	0	62.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.15110		1.15110		1.15200	1.15200			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.15710		1.15710		1.15810	1.15810			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.79641		112.07654		8.90401	111.35461		7.62	0.00	108,714,243.80	970	131,338.00
R186	On 03/08/2017	Bond Future	8.65	Put	1,424.07000		1.42407	1,964.06000	1.96406	1,424.070		7.58	0.68	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	1,003.59000		1.00359	1,462.35000	1.46235	1,003.590		7.62	0.56	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	827.61000		0.82761	1,242.08000	1.24208	827.610		7.65	0.49	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	673.75000		0.67375	1,043.00000	1.04300	673.750		7.68	0.43	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	40.56000		0.04056	90.97000	0.09097	40.560		7.98	0.04	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	13.33000		0.01333	33.88000	0.03388	13.330		8.07	0.02	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.83987		114.21438		8.95199	113.47890		7.48	0.00	114,214.38	1	5.00
R186	On 02/11/2017	Bond Future	9.00	Put	1,409.47000		1.40947	1,755.03000	1.75503	1,409.470		7.48	0.40	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.88177		111.12529		8.99863	110.37617		7.62	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 03/08/2017	Bond Future			293.92507		293.92507		294.01876	294.01876			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			299.59421		299.59421		299.69114	299.69114			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			298.45072		298.45072		298.55316	298.55316			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 03/08/2017	Bond Future			237.01207		237.01207		237.08753	237.08753			0.00	0.00	0	30,561.00
R202	On 02/11/2017	Bond Future			241.58355		241.58355		241.66188	241.66188			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			242.60242		242.60242		242.68534	242.68534			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 03/08/2017	Bond Future			8.20246		101.39319		8.28452	101.03762		5.07	0.00	4,461,300.36	44	38,422.00
R2023	On 02/11/2017	Bond Future			8.23191		99.39712		8.31869	99.03496		4.59	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.25926		101.32340		8.35122	100.95474		4.59	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
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.34409		90.38817		9.44695	89.69448			0.00	359,925,692.94	3,982	47,049.00
R2030	On 02/11/2017	Bond Future			9.39488		92.11236		9.50122	91.40567			0.00	92,112.36	1	2.00
R2030	On 01/02/2018	Bond Future			9.44511		89.89240		9.55513	89.17247			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

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
R2032	On 03/08/2017	Bond Future			9.53926		92.84773		9.63696	92.14487		10.73	0.00	32,960,944.15	355	27,437.00
R2032	On 02/11/2017	Bond Future			9.59552		90.46099		9.69644	89.74487		11.27	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.65095		92.21411		9.75517	91.48459		10.86	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 03/08/2017	Bond Future			9.72455		96.78351		9.83740	95.89943			0.00	0.00	0	11,069.00
R2035	On 02/11/2017	Bond Future			9.78404		94.12902		9.90049	93.22824			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.84406		95.95319		9.96427	95.03545			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 03/08/2017	Bond Future			9.81012		88.89346		9.91809	88.05230		12.65	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future			9.86590		90.58913		9.97714	89.73213		12.73	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future			9.92154		88.08936		10.03621	87.21623		12.87	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 03/08/2017	Bond Future			7.50079		101.67311		7.53641	101.62732		1.03	0.00	183,621,636.66	1,806	42,299.00
R204	On 02/11/2017	Bond Future			7.44353		103.61253		7.48728	103.56607		0.53	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.32305		101.58048		7.37917	101.53366		0.71	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 03/08/2017	Bond Future			9.90032		92.13346		10.00831	91.23805		13.25	0.00	0.00	0	14,089.00
R2040	On 02/11/2017	Bond Future			9.95699		93.89097		10.06823	92.97868		13.36	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			10.01360		91.20489		10.12825	90.27537		13.50	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 03/08/2017	Bond Future			9.92991		89.21645		10.03783	88.31535		13.84	0.00	0.00	0	24,446.00
R2044	On 02/11/2017	Bond Future			9.98508		90.91831		10.09618	90.00025		13.99	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			10.04014		88.29976		10.15458	87.36432		14.12	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 03/08/2017	Bond Future			9.89881		92.81667		10.00647	91.89492		13.66	0.00	0.00	0	77,431.00
R2048	On 02/11/2017	Bond Future			9.95514		90.14991		10.06603	89.21064		14.49	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			10.01181		91.89700		10.12605	90.93999		13.94	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 03/08/2017	Bond Future			7.65542		99.57988		7.73767	99.40141		1.91	0.00	140,606,790.56	1,412	47,287.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,154.14000		1.15414		979.22000	0.97922	1,154.140	1.99	0.99	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.63904		101.47939		7.73127	101.29770		1.46	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.60518		99.80407		7.70990	99.61940		1.59	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

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
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 03/08/2017	Bond Future			7.78852		99.14311		7.87046	98.89272		3.10	0.00	16,358,613.15	165	36,902.00
R208	On 02/11/2017	Bond Future			7.79357		97.63240		7.88224	97.37745		2.59	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.79060		99.52449		7.88696	99.26511		2.65	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 03/08/2017	Bond Future			9.69324		72.76440		9.80583	72.02761		12.63	0.00	5,748,387.60	79	74,527.00
R209	On 02/11/2017	Bond Future			9.74551		71.00253		9.86138	70.25179		13.46	0.00	0.00	0	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	56.64000		0.05664		37.78000	0.03778	56.640	12.86	0.03	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	474.21000		0.47421		354.06000	0.35406	474.210	13.01	0.18	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	2,105.84000		2.10584		2,487.85000	2.48785	2,105.840	13.46	0.48	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,414.43000		1.41443		1,707.33000	1.70733	1,414.430	13.69	0.37	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	475.47000		0.47547		603.21000	0.60321	475.470	14.24	0.16	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.79685		72.37852		9.91606	71.61360		12.94	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 03/08/2017	Bond Future			185.22435		185.22435		185.28471	185.28471			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			186.39727		186.39727		186.45965	186.45965			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			190.07381		190.07381		190.13994	190.13994			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 03/08/2017	Bond Future			147.49268		147.49268		147.53958	147.53958			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			150.33752		150.33752		150.38607	150.38607			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			151.24276		151.24276		151.29414	151.29414			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 03/08/2017	Bond Future			9.41804		84.74852		9.52060	84.07732		10.52	0.00	0.00	0	63,820.00
R213	On 02/11/2017	Bond Future			9.47136		82.81531		9.57725	82.13142		11.06	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.52491		84.42024		9.63427	83.72357		10.68	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 03/08/2017	Bond Future	9.82321		72.53678		9.93580	71.77503		13.28	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future	9.87709		70.62422		9.99292	69.84801		14.23	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.93118		71.99288		10.05036	71.20205		13.64	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	23,264.73000	23,264.73000		23,750.86000	23,750.86000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.74700		9.74700		9.91600	9.91600		14.87	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.68440		3.68440		3.71420	3.71420		14.26	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.61400		3.61400		3.64240	3.64240		14.93	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.46650		1.46650		1.49230	1.49230			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.44320		1.44320		1.46870	1.46870			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.42630		1.42630		1.45160	1.45160			0.00	0.00	0	0.00

Total for Derivatives :												2,316,674,851.63	129,499	3,836,228.00
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Grand Total:												2,316,674,851.63	129,499	3,836,228.00
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