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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/11/2017

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 16/11/2017	Any day expiry	14.23000	14.23000		14.39380	14.39380		16.42	0.00	0.00	0	0.00
\$ / R	On 17/11/2017	Any day expiry	14.23680	14.23680		14.39380	14.39380		16.76	0.00	0.00	0	238.00
\$ / R	On 23/11/2017	Any day expiry	14.23770	14.23770		14.40560	14.40560		15.11	0.00	0.00	0	300.00
\$ / R	On 23/11/2017	Any day expiry	14.17	Call	158.27500	0.15828	286.53270	0.28653	158.275	15.48	0.59	0.00	10,000.00
\$ / R	On 27/11/2017	Any day expiry	14.24620	14.24620		14.41520	14.41520		15.88	0.00	0.00	0	0.00
\$ / R	On 27/11/2017	Any day expiry	14.54	Call	60.07810	0.06008	122.14080	0.12214	60.078	16.81	0.25	0.00	300.00
\$ / R	On 27/11/2017	Any day expiry	14.70	Call	33.42260	0.03342	75.99480	0.07599	33.423	17.33	0.15	0.00	50.00
\$ / R	On 28/11/2017	Any day expiry	14.24860	14.24860		14.41760	14.41760		16.25	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	5.69090	0.00569	4.44170	0.00444	5.691	16.41	0.03	0.00	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.12970	0.00013	0.12870	0.00013	0.130	36.54	0.00	0.00	60.00
\$ / R	On 30/11/2017	Any day expiry	14.25330	14.25330		14.42240	14.42240		16.80	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	1.20970	0.00121	1.05600	0.00106	1.210	22.78	0.01	0.00	238,000.00
\$ / R	On 04/12/2017	Any day expiry	14.26270	14.26270		14.43200	14.43200		17.32	0.00	0.00	0	24.00
\$ / R	On 14/12/2017	Any day expiry	14.28620	14.28620		14.45610	14.45610		18.75	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry	14.28860	14.28860		14.45850	14.45850		18.88	0.00	0.00	0	1,781.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.29560	14.29560		14.46570	14.46570		18.79	0.00	733,807,443.60	51,331	1,079,824.00

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	11.75	Put	0.82890	0.00083	0.42250	0.00042	0.829	24.08	0.00	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	1.32760	0.00133	0.72300	0.00072	1.328	22.81	0.00	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	1.80490	0.00180	1.02310	0.00102	1.805	22.00	0.01	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	1.95050	0.00195	1.11640	0.00112	1.951	21.79	0.01	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	1.98880	0.00199	1.14110	0.00114	1.989	21.74	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	2.88920	0.00289	1.73210	0.00173	2.889	20.78	0.01	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	3.52840	0.00353	2.16180	0.00216	3.528	20.27	0.01	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	3.98250	0.00398	2.47080	0.00247	3.983	19.96	0.01	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	4.78360	0.00478	3.02210	0.00302	4.784	19.50	0.02	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	5.87810	0.00588	3.78520	0.00379	5.878	19.00	0.02	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	6.00140	0.00600	3.87180	0.00387	6.001	18.95	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	12.04550	0.01205	6.68890	0.00669	12.045	18.36	0.04	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	16.61890	0.01662	9.20900	0.00921	16.619	18.27	0.05	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	17.69450	0.01769	9.80700	0.00981	17.695	18.25	0.05	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	19.42050	0.01942	10.76970	0.01077	19.420	18.23	0.06	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	21.28960	0.02129	11.81660	0.01182	21.290	18.20	0.06	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	22.61860	0.02262	12.56430	0.01256	22.619	18.18	0.07	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	1,118.21860	1.11822	1,278.26430	1.27826	1,118.219	18.18	0.93	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	23.30980	0.02331	12.95390	0.01295	23.310	18.17	0.07	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	24.01830	0.02402	13.35420	0.01335	24.018	18.16	0.07	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	1,071.85540	1.07186	1,230.32230	1.23032	1,071.855	18.14	0.93	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	35.02760	0.03503	19.65990	0.01966	35.028	18.05	0.10	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	40.26000	0.04026	22.71170	0.02271	40.260	18.01	0.11	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	848.27420	0.84827	995.78510	0.99579	848.274	17.92	0.87	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	763.66350	0.76366	905.15580	0.90516	763.664	17.83	0.83	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	104.48660	0.10449	59.89810	0.05990	104.487	18.05	0.23	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	640.08660	0.64009	765.59810	0.76560	640.087	18.05	0.77	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	115.39310	0.11539	67.36590	0.06737	115.393	18.11	0.25	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	521.78370	0.52178	632.07340	0.63207	521.784	18.28	0.69	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	477.25450	0.47725	580.91850	0.58092	477.254	18.38	0.66	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	181.65450	0.18165	115.21850	0.11522	181.655	18.38	0.34	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	303.59860	0.30360	211.19010	0.21119	303.599	18.75	0.48	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	273.48820	0.27349	336.89760	0.33690	273.488	19.06	0.46	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	236.64710	0.23665	290.55800	0.29056	236.647	19.34	0.41	0.00	0	7,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	441.04710	0.44105	324.85800	0.32486	441.047	19.34	0.59	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	195.26190	0.19526	239.72320	0.23972	195.262	19.69	0.36	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	129.46140	0.12946	158.35470	0.15835	129.461	20.43	0.26	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	110.85670	0.11086	135.27470	0.13527	110.857	20.71	0.23	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	92.92880	0.09293	113.55360	0.11355	92.929	20.97	0.19	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	91.44180	0.09144	111.75290	0.11175	91.442	21.00	0.19	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	49.16780	0.04917	59.60340	0.05960	49.168	21.91	0.11	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	41.69980	0.04170	50.40720	0.05041	41.700	22.15	0.10	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	21.01960	0.02102	25.41680	0.02542	21.020	22.99	0.05	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	2.91490	0.00291	3.22190	0.00322	2.915	25.16	0.01	0.00	0	18,000.00

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 18/12/2017	Foreign Exchange Future	17.24	Call	2.74930	0.00275	2.64300	0.00264	2.749	25.76	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	2.42650	0.00243	1.99720	0.00200	2.427	30.83	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.30500	14.30500	14.47520	14.47520		18.94	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	63.31930	0.06332	38.80470	0.03880	63.319	18.09	0.15	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	3.22920	0.00323	2.91420	0.00291	3.229	29.69	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.31680	14.31680	14.48720	14.48720		18.70	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			14.32150	14.32150	14.49190	14.49190		18.76	0.00	0.00	0	0.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	296.35740	0.29636	364.35850	0.36436	296.357	19.21	0.44	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	202.03230	0.20203	251.10410	0.25110	202.032	19.88	0.33	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			14.33080	14.33080	14.50150	14.50150		18.67	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.33550	14.33550	14.50620	14.50620		18.73	0.00	6,263,358.00	436	677.00
\$ / R	On 09/01/2018	Any day expiry			14.34730	14.34730	14.51810	14.51810		18.68	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	51.07000	0.05107	36.25740	0.03626	51.070	17.81	0.11	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	259.22310	0.25922	321.90700	0.32191	259.223	19.47	0.37	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	225.55970	0.22556	281.59780	0.28160	225.560	19.71	0.33	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			14.34960	14.34960	14.52050	14.52050		18.71	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			14.35430	14.35430	14.52530	14.52530		18.76	0.00	0.00	0	241.00
\$ / R	On 16/01/2018	Any day expiry			14.36370	14.36370	14.53480	14.53480		18.65	0.00	0.00	0	300.00
\$ / R	On 18/01/2018	Any day expiry			14.36840	14.36840	14.53960	14.53960		18.70	0.00	0.00	0	241.00
\$ / R	On 25/01/2018	Any day expiry			14.38480	14.38480	14.55660	14.55660		18.49	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.39880	14.39880	14.57120	14.57120		18.28	0.00	0.00	0	84.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	85.51320	0.08551	66.52720	0.06653	85.513	17.54	0.14	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	88.78860	0.08879	69.17460	0.06917	88.789	17.55	0.14	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	93.87780	0.09388	73.29840	0.07330	93.878	17.55	0.15	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	112.45610	0.11246	88.43730	0.08844	112.456	17.57	0.17	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.40110	14.40110	14.57360	14.57360		18.26	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	27.96890	0.02797	24.31210	0.02431	27.969	18.71	0.05	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	57.33540	0.05734	46.10360	0.04610	57.335	17.49	0.10	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	71.49750	0.07150	55.43930	0.05544	71.498	17.51	0.12	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	220.77370	0.22077	271.58740	0.27159	220.774	19.66	0.29	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	164.47110	0.16447	204.13170	0.20413	164.471	20.19	0.22	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	126.08780	0.12609	157.68650	0.15769	126.088	20.66	0.18	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	115.21760	0.11522	144.67200	0.14467	115.218	20.81	0.16	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			14.41270	14.41270	14.58570	14.58570		18.10	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	223.51690	0.22352	181.37290	0.18137	223.517	17.53	0.29	0.00	0	35,000.00
\$ / R	On 12/02/2018	Any day expiry			14.42670	14.42670	14.60030	14.60030		18.33	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	271.21560	0.27122	222.48490	0.22248	271.216	17.68	0.32	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			14.42910	14.42910	14.60270	14.60270		17.99	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.43370	14.43370	14.60760	14.60760		17.96	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry			14.43610	14.43610	14.49000	14.49000		17.96	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	398.22320	0.39822	0.00000	0.00000	398.223	17.71	0.41	137,526,328.80	23,200	20,000.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Call	634.32320	0.63432	0.00000	0.00000	634.323	17.71	0.59	26,346,954.66	3,200	0.00
\$ / R	On 28/02/2018	Any day expiry			14.46360	14.46360	14.63800	14.63800		17.75	0.00	0.00	0	0.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	402.67370	0.40267	340.33890	0.34034	402.674	17.47	0.40	0.00	0	90,000.00

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 01/03/2018	Any day expiry		14.46590	14.46590	14.64030	14.64030		17.74	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 01/03/2018	Any day expiry	163.62100	0.16362	134.95290	0.13495	163.621	16.95	0.21	0.00	0	100,000.00
\$ / R		On 02/03/2018	Any day expiry		14.46820	14.46820	14.64260	14.64260		17.74	0.00	0.00	0	0.00
\$ / R	13.40	Put	On 02/03/2018	Any day expiry	141.72730	0.14173	116.39470	0.11639	141.727	16.92	0.19	0.00	0	100,000.00
\$ / R		On 19/03/2018	Foreign Exchange Future		14.50700	14.50700	14.68170	14.68170		17.58	0.00	39,894,250.00	2,750	183,279.00
\$ / R	12.00	Put	On 19/03/2018	Foreign Exchange Future	18.64750	0.01865	15.54130	0.01554	18.648	17.96	0.03	0.00	0	225,000.00
\$ / R	12.36	Put	On 19/03/2018	Foreign Exchange Future	33.08410	0.03308	27.98990	0.02799	33.084	17.47	0.05	0.00	0	20,880.00
\$ / R	12.40	Put	On 19/03/2018	Foreign Exchange Future	35.18400	0.03518	29.81010	0.02981	35.184	17.41	0.05	0.00	0	2,500.00
\$ / R	12.50	Put	On 19/03/2018	Foreign Exchange Future	40.95490	0.04095	34.82270	0.03482	40.955	17.28	0.06	0.00	0	26,000.00
\$ / R	12.57	Put	On 19/03/2018	Foreign Exchange Future	45.47680	0.04548	38.75660	0.03876	45.477	17.18	0.07	0.00	0	3,000.00
\$ / R	12.94	Put	On 19/03/2018	Foreign Exchange Future	77.38220	0.07738	66.65710	0.06666	77.382	16.68	0.11	0.00	0	5,000.00
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	84.05750	0.08406	72.51620	0.07252	84.058	16.60	0.12	0.00	0	94,964.00
\$ / R	13.22	Put	On 19/03/2018	Foreign Exchange Future	118.70480	0.11870	97.89670	0.09790	118.705	16.59	0.16	0.00	0	15,000.00
\$ / R	13.25	Put	On 19/03/2018	Foreign Exchange Future	124.40530	0.12441	101.87790	0.10188	124.405	16.60	0.16	0.00	0	2,478.00
\$ / R	13.38	Put	On 19/03/2018	Foreign Exchange Future	151.44850	0.15145	124.81820	0.12482	151.449	16.65	0.19	0.00	0	2,500.00
\$ / R	13.40	Put	On 19/03/2018	Foreign Exchange Future	155.95840	0.15596	128.66330	0.12866	155.958	16.65	0.19	0.00	0	7,500.00
\$ / R	13.50	Put	On 19/03/2018	Foreign Exchange Future	179.95960	0.17996	149.20530	0.14921	179.960	16.69	0.21	0.00	0	17,750.00
\$ / R	13.50	Call	On 19/03/2018	Foreign Exchange Future	1,186.95960	1.18696	1,330.90530	1.33091	1,186.960	16.69	0.79	0.00	0	15,000.00
\$ / R	13.60	Put	On 19/03/2018	Foreign Exchange Future	206.46200	0.20646	172.02920	0.17203	206.462	16.72	0.24	0.00	0	3,000.00
\$ / R	13.74	Put	On 19/03/2018	Foreign Exchange Future	247.95060	0.24795	208.01580	0.20802	247.951	16.77	0.27	0.00	0	20,880.00
\$ / R	13.76	Call	On 19/03/2018	Foreign Exchange Future	1,001.30330	1.00130	1,135.25410	1.13525	1,001.303	16.78	0.72	0.00	0	4,000.00
\$ / R	13.91	Put	On 19/03/2018	Foreign Exchange Future	308.04860	0.30805	258.37650	0.25838	308.049	16.92	0.32	0.00	0	7,000.00
\$ / R	14.05	Put	On 19/03/2018	Foreign Exchange Future	365.01910	0.36502	307.89050	0.30789	365.019	17.07	0.35	0.00	0	500.00
\$ / R	14.16	Put	On 19/03/2018	Foreign Exchange Future	413.83960	0.41384	351.44670	0.35145	413.840	17.20	0.39	0.00	0	750.00
\$ / R	14.18	Put	On 19/03/2018	Foreign Exchange Future	423.09820	0.42310	359.74320	0.35974	423.098	17.22	0.39	0.00	0	41,000.00
\$ / R	14.20	Put	On 19/03/2018	Foreign Exchange Future	432.47350	0.43247	368.15190	0.36815	432.473	17.24	0.40	0.00	0	65,000.00
\$ / R	14.44	Call	On 19/03/2018	Foreign Exchange Future	620.91600	0.62092	719.70760	0.71971	620.916	17.51	0.54	0.00	0	10,000.00
\$ / R	14.45	Call	On 19/03/2018	Foreign Exchange Future	616.32910	0.61633	714.64200	0.71464	616.329	17.53	0.54	0.00	0	17,000.00
\$ / R	14.49	Put	On 19/03/2018	Foreign Exchange Future	581.25300	0.58125	502.94580	0.50295	581.253	17.57	0.48	0.00	0	80,000.00
\$ / R	14.50	Call	On 19/03/2018	Foreign Exchange Future	593.80320	0.59380	689.71980	0.68972	593.803	17.58	0.52	0.00	0	240.00
\$ / R	14.50	Put	On 19/03/2018	Foreign Exchange Future	586.80320	0.58680	508.01980	0.50802	586.803	17.58	0.48	0.00	0	400.00
\$ / R	14.52	Put	On 19/03/2018	Foreign Exchange Future	598.27690	0.59828	518.24400	0.51824	598.277	17.61	0.48	0.00	0	1,000.00
\$ / R	14.68	Call	On 19/03/2018	Foreign Exchange Future	520.90000	0.52090	605.68610	0.60569	520.900	17.86	0.48	0.00	0	1,000.00
\$ / R	14.68	Put	On 19/03/2018	Foreign Exchange Future	693.90000	0.69390	603.98610	0.60399	693.900	17.86	0.52	0.00	0	1,000.00
\$ / R	14.75	Call	On 19/03/2018	Foreign Exchange Future	494.80690	0.49481	576.10730	0.57611	494.807	17.97	0.46	0.00	0	20,880.00
\$ / R	14.79	Put	On 19/03/2018	Foreign Exchange Future	763.44220	0.76344	668.25180	0.66825	763.442	18.04	0.55	0.00	0	100.00
\$ / R	14.79	Call	On 19/03/2018	Foreign Exchange Future	480.44220	0.48044	559.95180	0.55995	480.442	18.04	0.45	0.00	0	100.00
\$ / R	14.86	Call	On 19/03/2018	Foreign Exchange Future	456.23200	0.45623	532.65950	0.53266	456.232	18.15	0.43	0.00	0	15,000.00
\$ / R	14.90	Call	On 19/03/2018	Foreign Exchange Future	442.90990	0.44291	517.61320	0.51761	442.910	18.21	0.42	0.00	0	5,000.00
\$ / R	14.91	Call	On 19/03/2018	Foreign Exchange Future	439.63940	0.43964	513.91040	0.51391	439.639	18.22	0.42	0.00	0	8,395.00
\$ / R	14.95	Call	On 19/03/2018	Foreign Exchange Future	426.77730	0.42678	499.35120	0.49935	426.777	18.29	0.41	0.00	0	3,000.00
\$ / R	15.00	Call	On 19/03/2018	Foreign Exchange Future	411.19900	0.41120	481.68900	0.48169	411.199	18.36	0.40	0.00	0	6,126.00
\$ / R	15.11	Call	On 19/03/2018	Foreign Exchange Future	378.82180	0.37882	444.86080	0.44486	378.822	18.54	0.37	0.00	0	2,500.00
\$ / R	15.26	Call	On 19/03/2018	Foreign Exchange Future	338.64840	0.33865	398.91510	0.39892	338.648	18.77	0.34	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	292.09250	0.29209	344.75370	0.34475	292.093	19.11	0.30	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	283.58970	0.28359	334.94800	0.33495	283.590	19.17	0.29	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	269.31640	0.26932	318.45820	0.31846	269.316	19.29	0.28	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	246.55180	0.24655	292.08170	0.29208	246.552	19.49	0.26	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	196.22880	0.19623	233.88850	0.23389	196.229	19.99	0.22	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	173.67160	0.17367	208.66650	0.20867	173.672	20.21	0.19	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			14.52980	14.52980	14.60600	14.60600		17.57	0.00	1,854,962.00	127	127.00
\$ / R	On 24/04/2018	Any day expiry			14.58920	14.58920	14.76440	14.76440		17.40	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.59140	14.59140	14.76670	14.76670		17.39	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	925.08670	0.92509	824.36570	0.82437	925.087	17.97	0.57	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	309.67470	0.30967	357.05380	0.35705	309.675	19.21	0.29	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.60290	14.60290	14.77820	14.77820		17.34	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	304.67390	0.30467	259.83400	0.25983	304.674	16.44	0.29	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	458.30640	0.45831	524.81900	0.52482	458.306	18.24	0.39	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	351.12460	0.35112	403.02930	0.40303	351.125	18.91	0.31	0.00	0	500.00
\$ / R	On 11/05/2018	Any day expiry			14.62800	14.62800	14.80350	14.80350		17.34	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			14.63480	14.63480	14.81040	14.81040		17.30	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	82.58650	0.08259	67.65160	0.06765	82.586	16.11	0.10	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	630.93300	0.63093	552.90610	0.55291	630.933	17.12	0.45	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	361.82400	0.36182	412.75340	0.41275	361.824	18.91	0.31	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			14.63710	14.63710	14.81270	14.81270		17.30	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.67370	14.67370	14.85020	14.85020		17.25	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	329.90410	0.32990	284.10070	0.28410	329.904	16.33	0.28	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	482.22500	0.48222	546.64100	0.54664	482.225	18.30	0.38	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	374.30470	0.37430	424.84880	0.42485	374.305	18.99	0.31	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.71500	14.71500	14.89250	14.89250		17.24	0.00	22,072,500.00	1,500	111,753.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	9.38630	0.00939	8.60120	0.00860	9.386	17.60	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	13.61000	0.01361	12.32520	0.01233	13.610	16.10	0.02	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	27.20290	0.02720	20.35180	0.02035	27.203	15.46	0.04	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	43.04180	0.04304	33.21450	0.03321	43.042	15.58	0.06	27,950.24	34	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	55.58240	0.05558	43.61070	0.04361	55.582	15.64	0.07	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	95.82490	0.09582	77.76370	0.07776	95.825	15.80	0.11	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	128.69140	0.12869	106.25490	0.10625	128.691	15.90	0.13	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	135.78610	0.13579	112.45720	0.11246	135.786	15.91	0.14	0.00	0	14,658.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	145.04670	0.14505	120.58040	0.12058	145.047	15.94	0.15	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	169.12620	0.16913	141.80860	0.14181	169.126	15.99	0.17	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	179.95350	0.17995	151.40120	0.15140	179.953	16.01	0.17	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	198.35680	0.19836	167.70190	0.16770	198.357	16.05	0.19	2,788,835.98	1,000	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	239.12050	0.23912	203.87610	0.20388	239.120	16.13	0.22	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	244.58600	0.24459	208.73310	0.20873	244.586	16.14	0.22	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	291.37210	0.29137	250.48930	0.25049	291.372	16.22	0.25	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	326.75150	0.32675	282.25900	0.28226	326.752	16.28	0.27	137,776.47	34	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	354.15870	0.35416	306.97070	0.30697	354.159	16.32	0.29	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	357.68360	0.35768	310.15780	0.31016	357.684	16.32	0.29	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	379.30590	0.37931	329.72280	0.32972	379.306	16.35	0.30	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	418.45300	0.41845	364.07390	0.36407	418.453	16.44	0.32	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	461.28320	0.46128	400.61460	0.40061	461.283	16.55	0.34	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	529.95990	0.52996	462.28420	0.46228	529.960	16.72	0.38	5,576,266.20	1,000	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	777.53550	0.77754	870.24000	0.87024	777.536	17.26	0.53	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	736.92030	0.73692	825.43230	0.82543	736.920	17.39	0.51	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	626.91730	0.62692	704.48150	0.70448	626.917	17.78	0.45	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	616.84530	0.61685	693.41160	0.69341	616.845	17.82	0.44	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	527.43160	0.52743	594.80600	0.59481	527.432	18.19	0.39	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	500.22700	0.50023	564.15490	0.56415	500.227	18.33	0.38	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	360.60880	0.36061	407.79830	0.40780	360.609	19.23	0.29	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	319.95420	0.31995	365.13250	0.36513	319.954	19.48	0.26	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	314.79360	0.31479	359.59350	0.35959	314.794	19.51	0.26	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	301.46210	0.30146	344.59780	0.34460	301.462	19.60	0.25	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	296.61660	0.29662	339.14690	0.33915	296.617	19.63	0.24	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	239.42030	0.23942	274.55960	0.27456	239.420	20.07	0.20	102,686.77	34	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	229.48410	0.22948	263.29990	0.26330	229.484	20.16	0.20	2,895,785.10	1,000	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	205.48460	0.20548	236.05680	0.23606	205.485	20.39	0.18	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	198.11170	0.19811	227.67400	0.22767	198.112	20.47	0.17	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	188.08600	0.18809	216.26020	0.21626	188.086	20.58	0.16	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry	14.74020		14.74020	14.74020	14.91830	14.91830	17.30	0.00	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	353.07340	0.35307	306.32540	0.30633	353.073	16.32	0.28	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	504.42050	0.50442	567.17740	0.56718	504.421	18.42	0.37	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	396.12300	0.39612	446.44540	0.44645	396.123	19.09	0.30	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry	14.74710		14.74710	14.74710	14.92540	14.92540	17.27	0.00	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry	14.78840		14.78840	14.78840	14.96760	14.96760	17.29	0.00	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry	14.79750		14.79750	14.79750	14.97700	14.97700	17.27	0.00	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	525.36010	0.52536	461.82930	0.46183	525.360	16.57	0.35	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	651.85900	0.65186	577.50160	0.57750	651.859	16.87	0.41	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	536.84220	0.53684	600.56820	0.60057	536.842	18.40	0.37	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	483.55020	0.48355	541.54030	0.54154	483.550	18.69	0.34	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry	14.79980		14.79980	14.79980	14.97940	14.97940	17.27	0.00	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry	14.81360		14.81360	14.81360	14.99350	14.99350	17.26	0.00	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	374.39520	0.37440	326.91170	0.32691	374.395	16.27	0.28	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	527.84820	0.52785	589.04840	0.58905	527.848	18.50	0.36	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	418.74130	0.41874	468.68210	0.46868	418.741	19.15	0.30	0.00	0	500.00
\$ / R	On 13/08/2018	Any day expiry	14.84340		14.84340	14.84340	15.02400	15.02400	17.27	0.00	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry	14.88520		14.88520	14.88520	15.06690	15.06690	17.30	0.00	22,998,668.00	1,540	1,336.00	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	394.43270	0.39443	346.31580	0.34632	394.433	16.28	0.28	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	541.83420	0.54183	602.02000	0.60202	541.834	18.64	0.35	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	432.03900	0.43204	482.93200	0.48293	432.039	19.24	0.29	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.92490		14.92490	14.92490	15.10750	15.10750	17.25	0.00	0.00	0.00	0	3,277.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	16.96630	0.01697	14.25280	0.01425	16.966	16.75	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	95.79610	0.09580	68.08950	0.06809	95.796	14.85	0.10	0.00	0	5,300.00

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	12.65	Put	102.13330		0.10213		73.41190	0.07341	102.133	14.91	0.10	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	138.20580		0.13821		104.44260	0.10444	138.206	15.21	0.13	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,627.72490		1.62772	1,766.86750	1.76687	1,627.725	16.17	0.75	0.00	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	379.07360		0.37907	333.31210	0.33331	379.074	16.21	0.26	0.00	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	597.80810		0.59781	662.01550	0.66202	597.808	18.45	0.38	0.00	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	580.45270		0.58045	643.05520	0.64306	580.453	18.53	0.37	0.00	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	556.62130		0.55662	617.00410	0.61700	556.621	18.65	0.35	0.00	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	383.27420		0.38327	428.95310	0.42895	383.274	19.57	0.26	0.00	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.95070		14.95070	15.13380	15.13380			17.29	0.00	25,199,160.00	1,680	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	409.84160		0.40984	361.96840	0.36197	409.842	16.26	0.27	0.00	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	555.28890		0.55529	614.88310	0.61488	555.289	18.74	0.35	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	442.15980		0.44216	493.09910	0.49310	442.160	19.31	0.29	0.00	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			15.01380		15.01380	15.19830	15.19830			17.28	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			15.02320		15.02320	15.06750	15.06750			17.27	0.00	6,780,375.00	450	225.00
\$ / R	On 31/10/2018	Any day expiry			15.02780		15.02780	15.21260	15.21260			17.32	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	426.15040		0.42615	378.17200	0.37817	426.150	16.24	0.27	0.00	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	573.65260		0.57365	633.00810	0.63301	573.653	18.83	0.34	0.00	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	462.95530		0.46296	513.90360	0.51390	462.955	19.35	0.29	0.00	0.00	0	500.00
\$ / R	On 13/11/2018	Any day expiry			15.05820		15.05820	15.24370	15.24370			17.29	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			15.10010		15.10010	15.28660	15.28660			17.38	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	441.18970		0.44119	393.22650	0.39323	441.190	16.26	0.27	0.00	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	588.58390		0.58858	648.69910	0.64870	588.584	19.01	0.34	0.00	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	471.60080		0.47160	522.55520	0.52256	471.601	19.58	0.28	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.13570		15.13570	15.32300	15.32300			17.47	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			15.17900		15.17900	15.36710	15.36710			17.55	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	455.26620		0.45527	407.22290	0.40722	455.266	16.30	0.26	0.00	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	610.86090		0.61086	671.23220	0.67123	610.861	19.26	0.33	0.00	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	491.16650		0.49117	541.89740	0.54190	491.167	19.85	0.28	0.00	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			15.29090		15.29090	15.48140	15.48140			17.74	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.37490		15.37490	15.56710	15.56710			17.82	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.59890		15.59890	15.79570	15.79570			18.11	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.59290		16.59290	16.83410	16.83410			18.98	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.72520		16.72520	16.97420	16.97420			19.09	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.86320		16.86320	17.12040	17.12040			19.15	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.29560		14.29560	14.46570	14.46570			18.79	0.00	0.00	0	783.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.50700		14.50700	14.68170	14.68170			17.58	0.00	0.00	0	28.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.71500		14.71500	14.89250	14.89250			17.24	0.00	0.00	0	9.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.92490		14.92490	15.10750	15.10750			17.25	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			15.59890		15.59890	15.79570	15.79570			18.11	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry			18.81860		18.81860	18.99300	18.99300			18.39	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry	19.19	Call	142.59810		0.14260	200.41830	0.20042	142.598	18.96	0.31	0.00	0.00	0	15,200.00

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 15/12/2017	Any day expiry		18.86890	18.86890		19.04410	19.04410		19.27	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future		18.87970	18.87970		19.05510	19.05510		19.17	0.00	6,419,098.00	340	212,714.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	839.28120	0.83928	965.80460	0.96580	839.281	18.89	0.75	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	145.55350	0.14555	172.54400	0.17254	145.554	20.53	0.23	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry		19.04990	19.04990		19.22830	19.22830		18.45	0.00	0.00	0	10.00
£ / R	On 19/03/2018	Foreign Exchange Future		19.22030	19.22030		19.40120	19.40120		18.13	0.00	0.00	0	3,805.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	117.37470	0.11737	107.20160	0.10720	117.375	18.28	0.11	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	475.92390	0.47592	547.95970	0.54796	475.924	18.85	0.35	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future		19.55670	19.55670		19.74070	19.74070		17.74	0.00	0.00	0	4,383.00
£ / R	On 17/09/2018	Foreign Exchange Future		19.89730	19.89730		20.08770	20.08770		17.54	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future		20.69500	20.69500		20.89590	20.89590		17.61	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12682	0.12682		0.12852	0.12852		25.30	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12938	0.12938		0.13113	0.13113		23.08	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.13196	0.13196		0.13376	0.13376		22.33	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.14754	0.14754		0.14966	0.14966		20.98	0.00	0.00	0	0.00
€ / R	On 28/11/2017	Any day expiry		16.79440	16.79440		17.04940	17.04940		16.00	0.00	0.00	0	800.00
€ / R	On 15/12/2017	Any day expiry		16.81480	16.81480		17.07000	17.07000		17.81	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.86750	16.86750		17.12400	17.12400		17.77	0.00	47,498,880.00	2,816	110,131.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1.24440	0.00124	0.49930	0.00050	1.244	23.55	0.00	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	631.39120	0.63139	807.14080	0.80714	631.391	17.35	0.72	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		16.90330	16.90330		17.16130	17.16130		17.73	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry		17.04280	17.04280		17.30330	17.30330		17.39	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	106.32250	0.10632	67.78260	0.06778	106.323	16.75	0.15	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry		17.14760	17.14760		17.41150	17.41150		17.00	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	290.51950	0.29052	214.12380	0.21412	290.520	16.44	0.29	0.00	0	114,748.00
€ / R	On 19/03/2018	Foreign Exchange Future		17.21810	17.21810		17.48220	17.48220		16.83	0.00	0.00	0	14,603.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	59.98110	0.05998	46.26300	0.04626	59.981	16.79	0.08	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	63.38630	0.06339	48.88400	0.04888	63.386	16.70	0.08	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	300.60190	0.30060	227.02450	0.22702	300.602	16.20	0.28	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	1,057.96940	1.05797	1,239.77330	1.23977	1,057.969	16.28	0.69	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	775.18710	0.77519	921.99790	0.92200	775.187	16.67	0.57	0.00	0	620.00
€ / R	On 18/06/2018	Foreign Exchange Future		17.56810	17.56810		17.83730	17.83730		16.51	0.00	0.00	0	796.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	22.62190	0.02262	21.10540	0.02111	22.622	16.91	0.03	24,176.68	54	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	25.15020	0.02515	23.43230	0.02343	25.150	16.27	0.03	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	116.41650	0.11642	90.47050	0.09047	116.416	15.74	0.11	104,508.74	54	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	373.78240	0.37378	301.93980	0.30194	373.782	15.74	0.27	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	536.58040	0.53658	621.00170	0.62100	536.580	17.57	0.36	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	214.30760	0.21431	250.79150	0.25079	214.308	19.50	0.16	158,641.38	54	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future		17.92970	17.92970		18.20680	18.20680		16.46	0.00	0.00	0	4,679.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	54.16000	0.05416	47.68560	0.04769	54.160	15.76	0.05	71,363.37	82	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	286.85590	0.28686	236.50840	0.23651	286.856	15.51	0.19	285,304.20	82	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	276.76600	0.27677	312.32710	0.31233	276.766	19.82	0.17	257,236.59	82	41,516.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/06/2019	Foreign Exchange Future		19.12400	19.12400		19.42670	19.42670		17.17	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		98.45426	98.45426		98.77580	98.77580			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		95.58074	95.58074		95.92009	95.92009			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		94.41455	94.41455		94.76999	94.76999			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		96.58610	96.58610		96.94903	96.94903			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		100.33348	100.33348		100.69211	100.69211			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		98.98670	98.98670		99.34405	99.34405			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		101.05264	101.05264		101.39646	101.39646			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		104.72368	104.72368		105.05153	105.05153			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		99.71816	99.71816		99.72121	99.72121			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.93322	99.93322		99.94255	99.94255			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.18805	100.18805		100.20830	100.20830			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		99.00246	99.00246		99.00576	99.00576			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.61912	98.61912		98.62753	98.62753			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.65814	98.65814		98.67856	98.67856			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.18000	99.18000		99.20000	99.20000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.68905	99.68905		99.72494	99.72494			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		100.21930	100.21930		100.26665	100.26665			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.76471	100.76471		100.81998	100.81998			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.65184	97.65184		97.76466	97.76466			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.00506	97.00506		97.13827	97.13827			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.32866	96.32866		96.48421	96.48421			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.63224	96.63224		96.80841	96.80841			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.93249	98.93249		99.11932	99.11932			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		99.19340	99.19340		99.38354	99.38354			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		100.51436	100.51436		100.70367	100.70367			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		102.81450	102.81450		103.00460	103.00460			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		553.39700	553.39700		552.66600	552.66600			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		563.69600	563.69600		562.95400	562.95400			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		627.14400	627.14400		625.72200	625.72200			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		638.81500	638.81500		637.37000	637.37000			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		562.73000	562.73000		562.13300	562.13300			0.00	0.00	0	774.00
ALBI	On 03/05/2018	Index Future		573.20300	573.20300		572.59700	572.59700			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.85740	10.85740		10.98070	10.98070		16.58	0.00	54,287.00	5	10,057.00

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 27/12/2017	Any day expiry		10.87280	10.87280		10.99640	10.99640		16.29	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		11.01160	11.01160		11.13820	11.13820		15.58	0.00	0.00	0	1,650.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		11.16620	11.16620		11.29440	11.29440		15.06	0.00	0.00	0	300.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		11.32290	11.32290		11.45520	11.45520		14.71	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.82620	11.82620		11.96840	11.96840		14.74	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		11.21240	11.21240		11.32450	11.32450		16.22	0.00	0.00	0	1,000.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		11.39110	11.39110		11.50590	11.50590		15.25	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		11.56460	11.56460		11.68240	11.68240		15.71	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.45780	14.45780		14.70100	14.70100		16.69	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.77840	14.77840		15.02780	15.02780		16.32	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		15.09580	15.09580		15.35040	15.35040		16.27	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		16.83390	16.83390		17.13190	17.13190		17.11	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.15270	2.15270		2.17900	2.17900		18.05	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.17090	2.17090		2.19790	2.19790		16.85	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.18980	2.18980		2.21650	2.21650		16.61	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.27360	2.27360		2.30260	2.30260		16.94	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.26890	2.26890		2.30270	2.30270		18.15	0.00	0.00	0	1,250.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.31660	2.31660		2.35160	2.35160		17.24	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.36440	2.36440		2.40000	2.40000		16.67	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.70160	2.70160		2.74680	2.74680		17.83	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		11.48772	74.32947		11.48391	74.35076			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		11.61292	71.92122		11.60890	71.94328			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		11.73664	73.28502		11.73254	73.30714			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

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
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.70378		76.76773		11.71024	76.72762			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.83030		73.93505		11.83695	73.89456			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.95310		75.33698		11.96006	75.29534			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	561.02000		561.02000		560.35400	560.35400			0.00	0.00	0	796.00
GOVI	On 03/05/2018	GOVI	571.46100		571.46100		570.78600	570.78600			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.83170		1.83170		1.85420	1.85420		18.84	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.86210		1.86210		1.88510	1.88510		17.35	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.89180		1.89180		1.91520	1.91520		17.20	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.10790		2.10790		2.13810	2.13810		18.37	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	128.18616		128.18616		129.22815	129.22815			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	130.58367		130.58367		131.64584	131.64584			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.04567		133.04567		134.12908	134.12908			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	99.66808		99.66808		99.27770	99.27770			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	100.51419		100.51419		100.11702	100.11702			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.44351		102.44351		102.03933	102.03933			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	102.49474		102.49474		103.03742	103.03742			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	103.32320		103.32320		103.87665	103.87665			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	105.30646		105.30646		105.87117	105.87117			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	123.12178		123.12178		124.91986	124.91986			0.00	18,960,754.12	154	18,939.00
I2038	On 03/05/2018	Bond Future	125.42446		125.42446		127.25713	127.25713			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	127.78193		127.78193		129.65046	129.65046			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	118.45389		118.45389		120.35711	120.35711			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	119.06949		119.06949		121.00896	121.00896			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	121.35516		121.35516		123.33259	123.33259			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	123.71744		123.71744		126.76427	126.76427			0.00	0.00	0	23,955.00
I2050	On 03/05/2018	Bond Future	126.03125		126.03125		129.13587	129.13587			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	126.71721		126.71721		129.88206	129.88206			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

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 01/02/2018	Index Future	246.39700		246.39700		248.90100	248.90100			0.00	0.00	0	874.00
IGOV	On 03/05/2018	Index Future	251.00500		251.00500		253.55800	253.55800			0.00	0.00	0	272.00
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	0.13720		0.13720		0.13880	0.13880			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13600		0.13600		0.13860	0.13860			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13520		0.13520		0.13850	0.13850			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13480		0.13480		0.13800	0.13800			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	1.74590		1.74590		1.76350	1.76350		16.81	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.77640		1.77640		1.79450	1.79450		15.99	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.80700		1.80700		1.82530	1.82530		15.64	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.94050		1.94050		1.96090	1.96090		15.40	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.80230		9.80230		9.96480	9.96480		17.51	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.93480		9.93480		10.10090	10.10090		16.58	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	10.06850		10.06850		10.23680	10.23680		16.04	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	11.15590		11.15590		11.35670	11.35670		16.17	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.34920		1.34920		1.36250	1.36250			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.36470		1.36470		1.37940	1.37940			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.38050		1.38050		1.39550	1.39550			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.49790		1.49790		1.51540	1.51540			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.32070		1.32070		1.31730	1.31730			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.32490		1.32490		1.32150	1.32150			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future	1.32900		1.32900		1.32550	1.32550			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future	1.17990		1.17990		1.18380	1.18380			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future	1.18690		1.18690		1.19070	1.19070			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future	1.19390		1.19390		1.19770	1.19770			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
R186	On 01/02/2018	Bond Future			9.41859		107.73942		9.46094	107.47825		8.24	0.00	55,270,322.46	513	100,072.00
R186	On 01/02/2018	Bond Future	7.75	Call	4.47000		0.00447		3.82000	0.00382	4.470	7.87	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	125.34000		0.12534		110.59000	0.11059	125.340	7.87	0.07	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	4,539.43000		4.53943		4,768.99000	4.76899	4,539.430	7.96	0.85	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	3,252.52000		3.25252		3,455.74000	3.45574	3,252.520	8.05	0.74	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	2,192.63000		2.19263		2,361.19000	2.36119	2,192.630	8.14	0.59	0.00	0	775.00
R186	On 03/05/2018	Bond Future			9.50185		109.74435		9.54602	109.47891		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			294.88442		294.88442		296.46456	296.46456			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			300.39973		300.39973		302.01109	302.01109			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			233.39258		233.39258		236.34709	236.34709		4.66	0.00	0.00	0	22,170.00
R202	On 03/05/2018	Bond Future			237.75764		237.75764		240.76871	240.76871		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			8.72599		99.46984		8.76361	99.32231		5.35	0.00	9,946,984.00	100	61,460.00
R2023	On 03/05/2018	Bond Future			8.79842		97.39115		8.83827	97.24140		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			9.90251		86.95069		9.92396	86.81601			0.00	0.00	0	63,187.00
R2030	On 03/05/2018	Bond Future			9.98644		88.56870		10.00861	88.43193			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			10.07065		86.24235		10.09373	86.10258			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			10.09498		89.16446		10.11129	89.05531		11.75	0.00	3,031,591.64	34	42,573.00
R2032	On 01/02/2018	Bond Future	9.20	Call	208.15000		0.20815		202.72000	0.20272	208.150	11.27	0.10	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	285.33000		0.28533		277.84000	0.27784	285.330	11.29	0.13	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	386.00000		0.38600		375.90000	0.37590	386.000	11.34	0.16	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	445.54000		0.44554		433.92000	0.43392	445.540	11.37	0.18	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.17772		86.66662		10.19452	86.55598		12.49	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.25786		88.31004		10.27533	88.19678		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			10.29341		92.59261		10.29947	92.54858			0.00	37,129,636.61	401	53,530.00
R2035	On 03/05/2018	Bond Future			10.37559		89.81549		10.38179	89.77109			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			10.35337		84.87066		10.35935	84.82739		13.35	0.00	0.00	0	53,554.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 01/02/2018	Bond Future	9.88	Call	761.83000		0.76183		761.31000	0.76131	761.830	13.02	0.26	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	2,187.41000		2.18741		2,222.73000	2.22273	2,187.410	13.26	0.51	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	1,029.74000		1.02974		1,054.60000	1.05460	1,029.740	13.54	0.30	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.43724		86.44993		10.44336	86.40628		14.19	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.52144		83.83302		10.52783	83.78811		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			7.78331		101.19750		7.83389	101.15555		0.93	0.00	0.00	0	42,299.00
R204	On 03/05/2018	Bond Future			7.89577		103.08069		7.96647	103.03853		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			10.44900		87.75587		10.44985	87.74935		13.86	0.00	2,632,676.10	30	25,982.00
R2040	On 03/05/2018	Bond Future			10.53347		89.38880		10.53429	89.38260		14.73	0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			10.61834		86.57726		10.61924	86.57055		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			10.47204		84.85662		10.47801	84.81065		14.42	0.00	8,485,662.00	100	17,728.00
R2044	On 03/05/2018	Bond Future			10.55397		86.43564		10.56008	86.38924		15.34	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.63620		83.69330		10.64257	83.64561		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			10.42779		88.49934		10.42864	88.49264		14.48	0.00	43,010,679.24	486	104,037.00
R2048	On 03/05/2018	Bond Future			10.50347		85.70937		10.50428	85.70306		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			8.10644		98.92414		8.14622	98.85475		1.97	0.00	25,027,807.42	253	42,149.00
R207	On 03/05/2018	Bond Future			8.20750		100.76497		8.25326	100.69483		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			8.36039		98.00297		8.39879	97.90149		3.38	0.00	12,054,365.31	123	34,776.00
R208	On 03/05/2018	Bond Future			8.44022		96.42549		8.48211	96.32264		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			10.20262		69.82542		10.20853	69.78928		13.81	0.00	0.00	0	152,943.00
R209	On 01/02/2018	Bond Future	9.32	Call	203.45000		0.20345		204.67000	0.20467	203.450	13.28	0.10	0.00	0	157.00

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	9.33	Call	210.26000		0.21026		211.48000	0.21148	210.260	13.29	0.11	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	376.66000		0.37666		377.56000	0.37756	376.660	13.39	0.17	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	4,369.06000		4.36906	4,405.82000	4.40582	4,369.060	13.43	0.80	0.00	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	693.00000		0.69300	692.55000	0.69255	693.000	13.53	0.27	0.00	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	3,086.39000		3.08639	3,121.07000	3.12107	3,086.390	13.59	0.68	0.00	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,998.24000		2.99824	3,032.69000	3.03269	2,998.240	13.60	0.67	0.00	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,954.81000		2.95481	2,989.14000	2.98914	2,954.810	13.60	0.66	0.00	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,911.66000		2.91166	2,945.86000	2.94586	2,911.660	13.61	0.66	0.00	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	2,463.74000		2.46374	2,496.41000	2.49641	2,463.740	13.67	0.60	0.00	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	2,097.97000		2.09797	2,128.98000	2.12898	2,097.970	13.73	0.54	0.00	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,710.52000		1.71052	1,739.25000	1.73925	1,710.520	13.79	0.48	0.00	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.27625		67.97547	10.28227	67.93909		14.72	0.00	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	1,381.18000		1.38118	1,376.30000	1.37630	1,381.180	14.43	0.33	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,649.94000		3.64994	3,678.86000	3.67886	3,649.940	14.58	0.58	0.00	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,884.80000		2.88480	2,911.06000	2.91106	2,884.800	14.70	0.50	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,603.32000		1.60332	1,622.89000	1.62289	1,603.320	15.14	0.33	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			10.34719		69.26449	10.35346	69.22704		15.09	0.00	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,766.15000		1.76615	1,759.64000	1.75964	1,766.150	14.62	0.33	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	3,922.41000		3.92241	3,948.34000	3.94834	3,922.410	14.93	0.51	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	2,262.64000		2.26264	2,282.14000	2.28214	2,262.640	15.39	0.35	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			10.42153		67.42957	10.42809	67.39086		15.62	0.00	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,596.19000		1.59619	1,590.16000	1.59016	1,596.190	15.05	0.28	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,746.06000		5.74606	5,774.27000	5.77427	5,746.060	15.30	0.58	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,680.92000		3.68092	3,703.65000	3.70365	3,680.920	15.68	0.44	0.00	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			183.46769		183.46769	184.47706	184.47706				0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			184.47419		184.47419	185.50348	185.50348				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			149.81450		149.81450	150.42509	150.42509				0.00	0.00	0	4,869.00
R212	On 03/05/2018	Bond Future			152.61648		152.61648	153.23937	153.23937				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			9.97873		81.58238	10.00017	81.45172		11.58	0.00	0.00	0.00	0	58,091.00
R213	On 03/05/2018	Bond Future			10.05549		79.55107	10.07758	79.41847		12.30	0.00	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

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
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	10.35522		69.24516		10.36116	69.20794		14.48	0.00	2,077,354.80	30	50,369.00
R214	On 03/05/2018	Bond Future	10.42791		67.23784		10.43397	67.20032		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	25,293.71000	25,293.71000		25,634.17000	25,634.17000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,717.04000	25,717.04000		26,067.39000	26,067.39000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.54760	10.54760		10.67720	10.67720			17.05	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.71550	10.71550		10.84740	10.84740			15.90	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.88290	10.88290		11.01750	11.01750			15.48	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	12.14590	12.14590		12.31180	12.31180			16.26	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.66920	3.66920		3.68740	3.68740			14.82	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.62000	3.62000		3.64300	3.64300			14.16	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.56950	3.56950		3.58700	3.58700			14.43	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.52730	3.52730		3.59100	3.59100			15.85	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.41110	1.41110		1.42740	1.42740				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.39680	1.39680		1.42570	1.42570				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.37360	1.37360		1.41470	1.41470				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 :												1,306,774,630.48	95,109	7 633 276.00
Grand Total:												1,306,774,630.48	95,109	7 633 276.00